



COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

500 WEST TEMPLE STREET
437 KENNETH HAHN HALL OF ADMINISTRATION
LOS ANGELES, CALIFORNIA 90012



MARK J. SALADINO
TREASURER AND TAX COLLECTOR

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July 27, 2006

TO: Mayor Michael D. Antonovich
Supervisor Yvonne B. Burke
Supervisor Don Knabe
Supervisor Gloria Molina
Supervisor Zev Yaroslavy

FROM: Mark J. Saladino
Treasurer and Tax Collector

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF JUNE 2006**

The attached Report of Investments for the month of June 2006 is herewith submitted to the members of the Board of Supervisors pursuant to the California Government Code and the Treasurer and Tax Collector's Investment Policy adopted by your Board on April 4, 2006.

All investments made during the month of June 2006, were made in accordance with California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

MJS:JK:tf

Attachment

c: Chief Administrative Officer
Executive Officer, Board of Supervisors
County Counsel
Auditor-Controller

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JUNE 2006

Detailed information regarding the pooled and specific portfolios, related earnings, and data required to be disclosed pursuant to statute is shown in the following report attachments.

GENERAL PORTFOLIO SCHEDULES

- A - Portfolio Profiles
- B - Pooled Surplus Earnings Report
- C - Summary Report of Treasurer's Depository Accounts
- D - Treasurer's Activity and Cash Availability for the Next Six-Month Period
- E - Treasurer's Investment Strategy

ATTACHMENTS

- I. Definitions of Securities

Detailed descriptions of the major security types invested in by the Treasury.
- II. Compliance Report

Detail report of transactions, if any, which deviate from Treasurer investment policy.
- III. Performance Report

Daily portfolio investment balances, and monthly averages.
- IV. Earnings on Investments (Accrual Basis) Chart

Graphic presentation of net earning rates on pool investments.
- V. Net Income for Month

Accrual basis net income for month, gross revenue less expenditures.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JUNE 2006

ATTACHMENTS

VI. Non-Trading Portfolio Participant Composition

Percentage breakdown by participant in the Non-Trading Portfolio.

VII. Composition of PSI Portfolio by Type Chart

Graphic presentation of the percentage composition of the pooled portfolio by major security type.

VIII. Investment Transaction Journal

Listing of securities purchased, sold and transferred between portfolios during the month.

IX. Comparison of Investment Cost to Market Value

Summary comparison of investment amortized cost to market value by security type.

X. Treasurer Position Compared to Market Value Report

Inventory listing of portfolio securities showing amortized cost and market value for each investment.

XI. Trustee and Managed Funds

Listing of funds and accounts managed by outside trustees.

XII. Schedule of Floating Rate Securities

Inventory listing of portfolio securities where the stated interest rate changes between the purchase date and the maturity date.

XIII. Schedule of Bond Anticipation Notes

Inventory listing of Bond Anticipation Notes held by the Pooled Surplus Investment portfolio and their current interest rates.

XIV. Inventory Report – Totals Section Security Type Grouping

Summary of weighted-average time to maturity by security type.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JUNE 2006

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

Summary of the amortized cost value of securities maturing within selected time frames.

XVI. Composition of PSI Portfolio by Maturity Chart

Graphic presentation of the percentage composition of the pooled portfolio by selected maturity ranges.

XVII. Pooled Money Investment Board Letter – Treasurer State of California

Summary of State Treasurer's Local Agency Investment Fund (LAIF)

XVIII. Pending Transactions Report

Detail report of transactions, if any, with future settlement dates.

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JUNE 30, 2006

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 06/30/06		
At Cost	\$ 16,070,013,557	\$ 1,799,024,959
At Market	\$ 16,032,724,883	\$ 1,795,253,901
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	17.95%	10.78%
United States Government and Agency Obligations	50.56%	43.84%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	26.44%	5.66%
Municipal Obligations	0.06%	0.30%
Corporate and Deposit Notes	4.96%	1.89%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.03%	37.53%
1-60 days	46.29%	32.71%
61 days-1 year	31.45%	48.44%
Over 1 year	22.26%	18.85%
Weighted Average Days to Maturity	251	

POOLED SURPLUS EARNINGS REPORT

JUNE 30, 2006

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 06/30/06	\$ 16,070,013,557
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Market Value at 06/30/06	\$ 16,032,724,883
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Average Daily Balance	\$ 16,488,888,942
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Gains and Losses:

For the Month	\$ (4)
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For the Past 12 Months	\$ 5,131
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Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
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Earnings for the Month	\$ 65,875,801
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Earnings for the Past 12 Months	\$ 624,295,620
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Earnings Rate for the Month	4.86%
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SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF JUNE 30, 2006

SCHEDULE C

<u>Bank Name</u>	<u>Ledger Balance</u>
Bank of America - Concentration	\$ 56,428,905.24
Bank of the West - Concentration	\$ 103,012.69
Citi Bank - Depositing	\$ -
Union - Concentration	\$ 611,307.71
Wells Fargo - Concentration	<u>\$ 6,907,253.10</u>
Total Ledger Balance for all Banks	<u><u>\$ 64,050,478.74</u></u>

TREASURER'S ACTIVITY FOR JUNE 2006
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

Government Code Section 53646 (b) (3), effective on January 1, 1996, requires the Treasurer and Tax Collector to include a statement in the investment report, denoting the ability of the Pooled Surplus Investment Fund to meet its disbursement requirements for the next six months.

The Los Angeles County Pooled Surplus Investment Fund consists of funds in its treasury deposited by various entities required to do so by statute, as well as those entities voluntarily depositing monies in accordance with Government Code Section 53684.

The Treasurer and Tax Collector is required to disburse monies placed in the treasury as directed by the Auditor-Controller, except for the making of legal investments, to the extent funds are transferred to one or more clearing funds in accordance with Government Code Section 29808.

The Treasurer and Tax Collector, in his projection of cash availability to disburse funds as directed by the Auditor-Controller, is relying exclusively on historical Pooled Surplus Investment Fund deposits and disbursements and future cash flow projections provided by the depositing entities. No representation is made as to an individual depositor's ability to meet their anticipated expenditures with anticipated revenues.

Summary of Activity for June 2006

Total Deposits	\$ 3,221,753,403.82
Total Disbursements	\$ 4,103,173,653.46
Discretionary Funds Liquidity Withdrawal Ratio As of June 30, 2006	1.46

Six-Month Cash Availability Projection:

<u>Month</u>	<u>Investment Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Cumulative Available Cash</u>
July	\$5,979,065,000.00	\$3,496,550,000.00	\$3,880,200,000.00	\$ 5,595,415,000.00
August	\$1,470,243,333.33	\$3,473,700,000.00	\$3,255,100,000.00	\$ 7,284,258,333.33
September	\$ 761,185,000.00	\$2,699,000,000.00	\$3,782,000,000.00	\$ 6,962,443,333.33
October	\$ 452,440,000.00	\$4,030,250,000.00	\$4,092,400,000.00	\$ 7,352,733,333.33
November	\$ 177,650,000.00	\$4,025,400,000.00	\$3,525,100,000.00	\$ 8,030,683,333.33
December	\$ 225,137,652.24	\$6,624,550,000.00	\$4,509,100,000.00	\$10,371,270,985.57

TREASURER'S INVESTMENT STRATEGY

SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer.

The Pooled Surplus Investment (PSI) Portfolio is used to account for all pooled investments. The PSI strategy is to maintain principal and to provide sufficient cash to meet expenditure needs. The cash flow needs of our pool members are monitored daily to ensure that sufficient liquidity is maintained to meet the needs of participants. A review of the PSI Portfolio's cash flow projections at the preparation date of this report indicates that longer average days to maturity may be prudent. As yields increase in the two to three year maturity range, the average days to maturity will be prudently increased not to exceed 365 days.

The Specific Purpose Investment Portfolio (SPI) is used to account for specific investments requested by various entities to provide for specific needs not available if monies are placed in a pool. The individual investment strategies are targeted for the needs of the requesting entity.

Included in the Los Angeles County General Fund's SPI are approximately \$1.07 million in trust deeds related to the settlement of Flying Triangle and Abalone Cove landslide litigation. In 1986 and 1987, the Board of Supervisors approved the disbursement of funds for trust deed mortgages as part of the settlements of the Flying Triangle and the Abalone Cove landslide litigation. Such disbursements are authorized under Government Code Section 23004. The trust deeds held by the General Fund are fully secured and have fixed interest rates of either 4.50% or 5.50%.

Expected cash flow projections for the next twelve months continue to indicate that sufficient cash is available for participants' estimated needs. We will continue our basic investment philosophy to buy and hold to a designated maturity, high quality fixed income investments.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

AGENCIES – Securities (debentures and notes) issued by Federal agencies, such as Federal Home Loan Banks (FHLB), and Federal Farm Credit Banks (FFCB). Agency Securities are issued on both a discount and coupon basis and have a variety of maturity periods. A few are backed by the full faith and credit of the United States Government, some are guaranteed by the Treasury or supported by the issuing agency's right to borrow from the Treasury, and some lack any formal governmental backing. Government National Mortgage Association (GNMA) and Federal Home Loan Mortgage Corp. (FHLMC) securities are mortgage-backed.

ASSET BACKED SECURITIES – Corporate notes secured by an identifiable pool of assets such as loans, leases, and installment contracts or trade receivables. The interest rate is fixed and paid either on a monthly or semi-annual basis. In some cases a portion of the principal is also paid monthly.

BANKERS ACCEPTANCES – Negotiable time drafts drawn on foreign or domestic banks to finance the export, import, shipment, and storage of goods. The drafts are sold at a discount and redeemed by the accepting bank at maturity for full face value. Maturities range from one to 270 days.

COLLATERALIZED CERTIFICATES OF DEPOSIT – Non-negotiable instruments evidencing a time deposit made with a bank at a fixed rate of interest for a fixed period, secured by collateral such as United States Government securities or mortgages.

COMMERCIAL PAPER – Promissory notes with a maturity of one to 270 days issued in the open market by various economic entities to finance certain short-term credit needs. Notes are issued on a discount or interest-bearing basis.

CORPORATE NOTES – Unsecured, registered debt securities issued by corporations operating within the United States at fixed or variable rates of interest for a fixed period. Interest for floating rate corporate notes is payable periodically at a rate which is adjusted monthly according to a predetermined formula. Fixed rate corporate notes pay interest semi-annually.

GOVERNMENTS – Negotiable United States Treasury securities such as Treasury bills, notes and bonds. Treasury bills are issued on a discount basis in 3-month, 5-month, and 52-week maturities. Treasury notes and bonds are coupon issues, with one to ten year and ten to thirty year maturities, respectively. Treasury securities are guaranteed as to principal and interest by the United States Government.

INTEREST RATE SWAP AGREEMENT – Contractual agreement in which two parties agree to exchange interest payment streams for a specific term. There is no exchange of principal, but a “notional amount” is established to serve as the basis for calculating the interest payment.

MUNICIPALS – Debt securities issued by state and local governments and their agencies, usually in the form of bonds, notes and certificates of participation. These securities may be short or long-term, and normally coupon issues are secured in some manner by the borrower.

NEGOTIABLE CERTIFICATES OF DEPOSIT – Negotiable instruments evidencing a time deposit made with a commercial bank or thrift institution at a fixed rate of interest for a fixed period. Term certificates of deposits (CDs) are issued with maturities in excess of one year, and normally pay interest semi-annually. Eurodollar CDs are dollar-denominated CDs issued by foreign (mainly London) branches of major American and foreign commercial banks. Yankee CDs are dollar-denominated CDs issued by foreign commercial banks domiciled in the United States.

PROMISSORY NOTE - An unsecured promise to pay between two entities. Notes are on a discount or interest-bearing basis.

REVERSE REPURCHASE AGREEMENTS – A reverse repurchase agreement consists of two simultaneous transactions. One is the sale of securities by the County to a bank or dealer. The other is the commitment by the County to repurchase the securities at the same price at a mutually agreed upon date. The County invests the cash proceeds of the “sale” in other securities. The term of the reverse repurchase agreements may not exceed one year. The securities “sold” are typically treasury issues.

REPURCHASE AGREEMENTS – A repurchase agreement consists of two simultaneous transactions. One is the purchase of securities by the County from a bank or dealer. The other is the commitment by the County to sell the securities back at an agreed upon date and price. The term of the repurchase agreements may not exceed thirty days. The securities “purchased” are typically treasury issues.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR JUNE 2006
COMPLIANCE REPORT

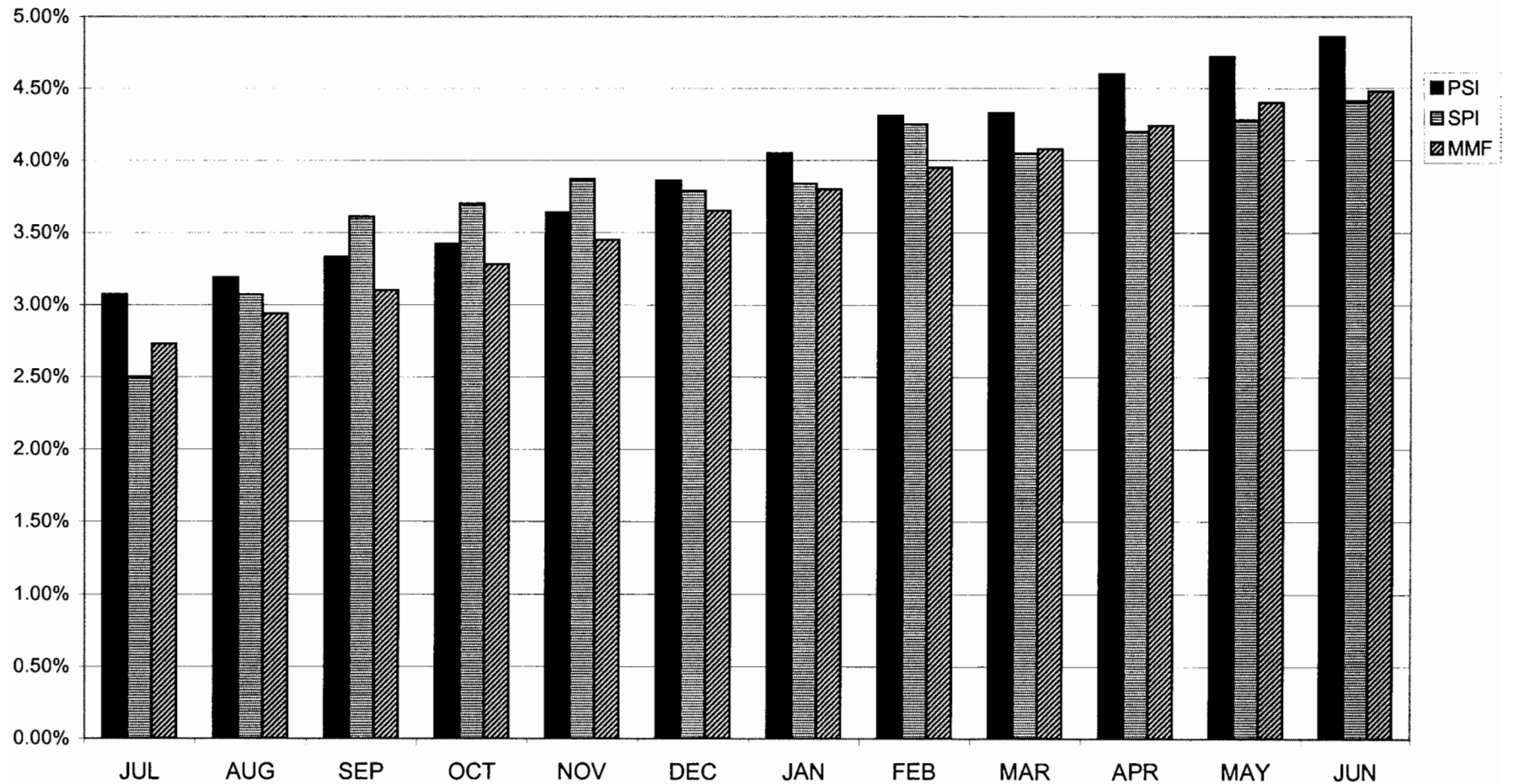
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of June 2006

No exceptions noted.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH 06/30/06
 ATTACHMENT III

<u>DAY</u>	<u>POOLED SURPLUS INVESTMENTS</u>	<u>SPECIFIC PURPOSE INVESTMENTS</u>
	<u>TOTAL COST</u>	<u>TOTAL COST</u>
1	16,787,683,447.63	1,966,183,161.10
2	16,727,908,235.45	1,966,181,648.31
3	16,727,908,235.45	1,966,181,648.31
4	16,727,908,235.45	1,966,181,648.31
5	16,600,830,855.32	1,966,181,648.31
6	16,543,888,737.45	1,966,181,648.31
7	16,485,226,306.93	1,966,180,802.63
8	16,473,314,923.55	1,966,180,802.63
9	16,482,887,323.49	1,841,236,481.63
10	16,482,887,323.49	1,841,236,481.63
11	16,482,887,323.49	1,841,236,481.63
12	16,362,039,881.17	1,858,928,240.34
13	16,338,939,235.26	1,858,926,838.25
14	16,337,225,377.35	1,858,926,838.25
15	16,230,887,876.06	1,850,430,978.74
16	16,141,577,238.81	1,850,430,978.74
17	16,141,577,238.81	1,850,430,978.74
18	16,141,577,238.81	1,850,430,978.74
19	16,713,843,080.22	1,850,430,978.74
20	16,622,268,432.33	1,850,430,978.74
21	16,586,086,639.55	1,842,441,203.91
22	16,741,482,073.27	1,821,957,957.24
23	16,446,832,245.12	1,821,957,957.24
24	16,446,832,245.12	1,821,957,957.24
25	16,446,832,245.12	1,821,957,957.24
26	16,311,615,731.62	1,821,957,957.24
27	16,603,541,440.38	1,797,566,370.73
28	16,688,280,949.88	1,797,566,370.73
29	16,771,884,594.11	1,798,053,453.79
30	16,070,013,556.88	1,799,024,958.72
AVG	<u>16,488,888,942.25</u>	<u>1,869,232,412.87</u>

**LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2005-06
ATTACHMENT IV**



Source: Money Fund Report as of June 30, 2006.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 06/30/06 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	\$46,390,349	\$5,776,524
Gains (Losses) on Sales of Non-Trading Securities.	(4)	0
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	19,485,456	992,751
Prior Accrual Adjustment	0	0
	<u> </u>	<u> </u>
Total Revenues	<u><u>\$65,875,801</u></u>	<u><u>\$6,769,275</u></u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	25,000
	<u> </u>	<u> </u>
	<u><u>\$0</u></u>	<u><u>\$25,000</u></u>
NET INCOME	<u><u>\$65,875,801</u></u>	<u><u>\$6,744,275</u></u>

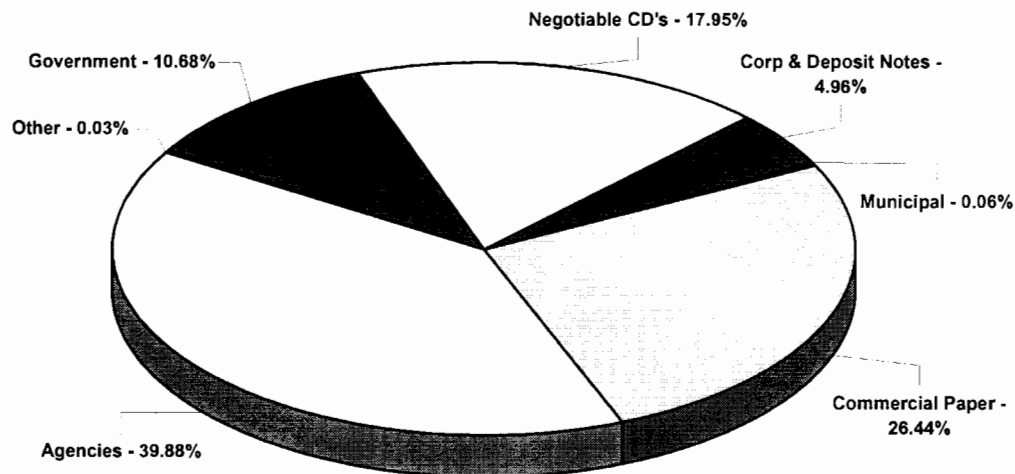
*Estimated and later adjusted.

Los Angeles County Treasurer
Non-Trading Composition
As of June 30, 2006
Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	50.40%	
Los Angeles County and Related Entities	41.33%	
Consolidated Sanitation Districts		3.77%
Metropolitan Transportation Authority		1.41%
Miscellaneous Agencies Pooled Investments		1.39%
South Coast Air Quality Management District		1.67%
Miscellaneous		<u>0.03%</u>
Total	<u>91.73%</u>	<u>8.27%</u>

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF JUNE 2006
ATTACHMENT VII**



In Thousands		
<input type="checkbox"/>	Negotiable CD's	\$ 2,884,985
<input checked="" type="checkbox"/>	Corp & Deposit Notes	796,416
<input checked="" type="checkbox"/>	Municipal	10,000
<input type="checkbox"/>	Commercial Paper	4,248,934
<input type="checkbox"/>	Repurchase Agreement	-
<input type="checkbox"/>	Agencies	6,408,005
<input checked="" type="checkbox"/>	Other	5,153
<input checked="" type="checkbox"/>	Government	1,716,521
Total		<u><u>\$ 16,070,014</u></u>

Investment Composition Is In Compliance With The Los Angeles County Treasurer's Investment Policy.

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period June 1, 2006 to June 30, 2006
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BAN	06-15-06	69245	LACCAL BANS	5.65800	06-30-08	10,000,000.00	10,000,000.00	0.00	SPNB	LAC
	BAN Total						10,000,000.00	10,000,000.00	0.00		
NTRD	BNOT	06-19-06	69269	BK OF AMERICA NA BK NOTE	5.31000	08-18-06	50,000,000.00	50,000,000.00	0.00	BNY	BA
NTRD	BNOT	06-22-06	69315	BK OF AMERICA NA BK NOTE	5.41000	09-26-06	40,000,000.00	40,000,000.00	0.00	BNY	BA
	BNOT Total						90,000,000.00	90,000,000.00	0.00		
NTRD	CNFL	06-15-06	69231	BK OF AMERICA NA FRN	5.06500	02-23-07	10,000,000.00	10,000,120.00	72,050.00	BNY	BA
NTRD	CNFL	06-15-06	69232	HSBC BK USA FRN	5.33938	12-14-06	43,000,000.00	43,012,470.00	6,377.59	BNY	DBAG
	CNFL Total						53,000,000.00	53,012,590.00	78,427.59		
NTRD	CPD	06-01-06	69129	SHEFFIELD RECEIVABLES CORP CP	5.04000	07-03-06	30,000,000.00	29,865,600.00	0.00	BNY	INGF
NTRD	CPD	06-01-06	69130	BEAR STEARNS COS INC CP	5.00000	06-23-06	25,000,000.00	24,923,611.11	0.00	BNY	BEAR
NTRD	CPD	06-02-06	69140	JUPITER SECURITIZATION CORP CP	5.06000	07-05-06	50,000,000.00	49,768,083.33	0.00	BNY	JPM
NTRD	CPD	06-02-06	69141	PREF RECEIVABLES FDG CORP CP	5.05000	07-07-06	34,000,000.00	33,833,069.44	0.00	BNY	CITGM
NTRD	CPD	06-02-06	69142	SHEFFIELD RECEIVABLES CORP CP	5.05000	07-05-06	50,000,000.00	49,768,541.67	0.00	BNY	MFR
NTRD	CPD	06-02-06	69144	FALCON ASSET SEC CORP CP	5.06000	07-07-06	50,000,000.00	49,754,027.78	0.00	BNY	CITGM
NTRD	CPD	06-02-06	69145	PARK AVE RECEIVABLES CO LLC CP	5.05000	07-07-06	16,000,000.00	15,921,444.44	0.00	BNY	LOOP
NTRD	CPD	06-05-06	69149	PARK AVE RECEIVABLES CO LLC CP	5.05000	07-07-06	26,255,000.00	26,137,144.22	0.00	BNY	MS
NTRD	CPD	06-05-06	69154	CBA (DELAWARE) FINANCE INC CP	5.00000	06-28-06	40,000,000.00	39,872,222.22	0.00	BNY	CITGM
NTRD	CPD	06-06-06	69160	FALCON ASSET SEC CORP CP	5.06000	07-10-06	25,000,000.00	24,880,527.78	0.00	BNY	JPM
NTRD	CPD	06-06-06	69161	PARK AVE RECEIVABLES CO LLC CP	5.06000	07-11-06	50,000,000.00	49,754,027.78	0.00	BNY	MLCO
NTRD	CPD	06-06-06	69167	PREF RECEIVABLES FDG CORP CP	5.06000	07-11-06	50,000,000.00	49,754,027.78	0.00	BNY	CITGM
NTRD	CPD	06-07-06	69170	JUPITER SECURITIZATION CORP CP	5.00000	06-22-06	35,576,000.00	35,501,883.33	0.00	BNY	LOOP
NTRD	CPD	06-07-06	69171	JUPITER SECURITIZATION CORP CP	5.08000	07-10-06	50,000,000.00	49,767,166.67	0.00	BNY	JPM
NTRD	CPD	06-07-06	69172	PREF RECEIVABLES FDG CORP CP	5.08000	07-12-06	30,151,000.00	30,002,087.56	0.00	BNY	JPM
NTRD	CPD	06-07-06	69173	TORONTO DOMINION HLDGS INC CP	5.06500	07-07-06	50,000,000.00	49,788,958.33	0.00	BNY	MLCO
NTRD	CPD	06-07-06	69174	FALCON ASSET SEC CORP CP	5.09000	07-11-06	50,000,000.00	49,759,638.89	0.00	BNY	CITGM
NTRD	CPD	06-08-06	69182	PARK AVE RECEIVABLES CO LLC CP	5.10000	07-12-06	50,000,000.00	49,759,166.67	0.00	BNY	MS
NTRD	CPD	06-08-06	69183	SHEFFIELD RECEIVABLES CORP CP	5.08000	07-05-06	25,000,000.00	24,904,750.00	0.00	BNY	BCI
NTRD	CPD	06-08-06	69184	FALCON ASSET SEC CORP CP	5.11000	07-13-06	40,000,000.00	39,801,277.78	0.00	BNY	JPM
NTRD	CPD	06-09-06	69196	PREF RECEIVABLES FDG CORP CP	5.12000	07-13-06	50,000,000.00	49,758,222.22	0.00	BNY	JPM
NTRD	CPD	06-09-06	69197	FALCON ASSET SEC CORP CP	5.12000	07-13-06	50,000,000.00	49,758,222.22	0.00	BNY	JPM
NTRD	CPD	06-09-06	69198	BEAR STEARNS COS INC CP	5.02000	06-23-06	50,000,000.00	49,902,388.89	0.00	BNY	BEAR
NTRD	CPD	06-09-06	69199	MORGAN STANLEY CP	5.02000	06-23-06	50,000,000.00	49,902,388.89	0.00	BNY	MS
NTRD	CPD	06-09-06	69200	MORGAN STANLEY CP	5.02000	06-23-06	10,000,000.00	9,980,477.78	0.00	BNY	MS
NTRD	CPD	06-12-06	69204	PREF RECEIVABLES FDG CORP CP	5.12000	07-14-06	50,000,000.00	49,772,444.44	0.00	BNY	CITGM
NTRD	CPD	06-12-06	69205	CITIGROUP FUNDING INC CP	5.12000	07-12-06	50,000,000.00	49,786,666.67	0.00	BNY	CITGM
NTRD	CPD	06-12-06	69206	SHEFFIELD RECEIVABLES CORP CP	5.12000	07-12-06	50,000,000.00	49,786,666.67	0.00	BNY	BCI
NTRD	CPD	06-13-06	69212	MERRILL LYNCH & CO CP	5.00000	06-20-06	50,000,000.00	49,951,388.89	0.00	BNY	MLCO
NTRD	CPD	06-13-06	69213	FALCON ASSET SEC CORP CP	5.15000	07-14-06	50,000,000.00	49,778,263.89	0.00	BNY	CITGM
NTRD	CPD	06-14-06	69222	CRC FUNDING LLC CP	5.01000	06-15-06	50,000,000.00	49,993,041.67	0.00	BNY	CITGM
NTRD	CPD	06-14-06	69223	CRC FUNDING LLC CP	5.01000	06-15-06	17,000,000.00	16,997,634.17	0.00	BNY	CITGM

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NTRD	CPD	06-15-06	69233	PARK AVE RECEIVABLES CO LLC CP	5.18000	07-17-06	50,000,000.00	49,769,777.78	0.00	BNY	MS
NTRD	CPD	06-15-06	69234	SHEFFIELD RECEIVABLES CORP CP	5.19000	07-17-06	50,000,000.00	49,769,333.33	0.00	BNY	BCI
NTRD	CPD	06-15-06	69240	CRC FUNDING LLC CP	5.04000	06-16-06	39,400,000.00	39,394,484.00	0.00	BNY	CITGM
NTRD	CPD	06-15-06	69241	PREF RECEIVABLES FDG CORP CP	5.19000	07-17-06	40,000,000.00	39,815,466.67	0.00	BNY	JPM
NTRD	CPD	06-16-06	69246	SHEFFIELD RECEIVABLES CORP CP	5.17000	07-05-06	50,000,000.00	49,863,569.44	0.00	BNY	MS
NTRD	CPD	06-16-06	69247	PREF RECEIVABLES FDG CORP CP	5.20000	07-19-06	50,000,000.00	49,761,666.67	0.00	BNY	CITGM
NTRD	CPD	06-16-06	69250	JUPITER SECURITIZATION CORP CP	5.20000	07-19-06	45,000,000.00	44,785,500.00	0.00	BNY	LOOP
NTRD	CPD	06-19-06	69256	CBA (DELAWARE) FINANCE INC CP	5.19000	07-18-06	50,000,000.00	49,790,958.33	0.00	BNY	LOOP
NTRD	CPD	06-19-06	69271	PARK AVE RECEIVABLES CO LLC CP	5.20000	07-20-06	50,000,000.00	49,776,111.11	0.00	BNY	LOOP
NTRD	CPD	06-19-06	69272	SHEFFIELD RECEIVABLES CORP CP	5.21000	07-18-06	50,000,000.00	49,790,152.78	0.00	BNY	INGF
NTRD	CPD	06-19-06	69265	FALCON ASSET SEC CORP CP	5.21000	07-21-06	25,000,000.00	24,884,222.22	0.00	BNY	CITGM
NTRD	CPD	06-19-06	69266	CITIGROUP FUNDING INC CP	5.21000	07-10-06	50,000,000.00	49,848,041.67	0.00	BNY	CITGM
NTRD	CPD	06-19-06	69268	BEAR STEARNS COS INC CP	5.22000	07-21-06	50,000,000.00	49,768,000.00	0.00	BNY	BEAR
NTRD	CPD	06-19-06	69257	VARIABLE FDG CAPITAL CO LLC CP	5.21000	07-21-06	50,000,000.00	49,768,444.44	0.00	BNY	MS
NTRD	CPD	06-20-06	69277	PREF RECEIVABLES FDG CORP CP	5.22000	07-24-06	26,585,000.00	26,453,935.95	0.00	BNY	LOOP
NTRD	CPD	06-20-06	69278	JUPITER SECURITIZATION CORP CP	5.22000	07-20-06	50,000,000.00	49,782,500.00	0.00	BNY	LOOP
NTRD	CPD	06-20-06	69279	JUPITER SECURITIZATION CORP CP	5.22000	07-21-06	11,000,000.00	10,950,555.00	0.00	BNY	BA
NTRD	CPD	06-20-06	69280	JUPITER SECURITIZATION CORP CP	5.23000	07-20-06	50,000,000.00	49,782,083.33	0.00	BNY	LEHMAN
NTRD	CPD	06-20-06	69281	JUPITER SECURITIZATION CORP CP	5.23000	07-20-06	1,446,000.00	1,439,697.85	0.00	BNY	LEHMAN
NTRD	CPD	06-20-06	69282	PARK AVE RECEIVABLES CO LLC CP	5.23000	07-20-06	50,000,000.00	49,782,083.33	0.00	BNY	JPM
NTRD	CPD	06-20-06	69285	PARK AVE RECEIVABLES CO LLC CP	5.22000	07-20-06	40,000,000.00	39,826,000.00	0.00	BNY	MS
NTRD	CPD	06-20-06	69286	CITIGROUP FUNDING INC CP	5.20000	07-11-06	50,000,000.00	49,848,333.33	0.00	BNY	CITGM
NTRD	CPD	06-21-06	69295	VARIABLE FDG CAPITAL CO LLC CP	5.23000	07-24-06	50,000,000.00	49,760,291.67	0.00	BNY	MS
NTRD	CPD	06-21-06	69296	VARIABLE FDG CAPITAL CO LLC CP	5.21000	07-14-06	50,000,000.00	49,833,569.44	0.00	BNY	MS
NTRD	CPD	06-21-06	69297	SHEFFIELD RECEIVABLES CORP CP	5.25000	08-07-06	50,000,000.00	49,657,291.67	0.00	BNY	CITGM
NTRD	CPD	06-21-06	69299	VARIABLE FDG CAPITAL CO LLC CP	5.22000	07-24-06	20,000,000.00	19,904,300.00	0.00	BNY	LOOP
NTRD	CPD	06-22-06	69306	PARK AVE RECEIVABLES CO LLC CP	5.25000	07-24-06	50,000,000.00	49,766,666.67	0.00	BNY	MS
NTRD	CPD	06-22-06	69313	CRC FUNDING LLC CP	5.25000	07-21-06	43,857,000.00	43,671,521.44	0.00	BNY	CITGM
NTRD	CPD	06-26-06	69331	PARK AVE RECEIVABLES CO LLC CP	5.28000	07-26-06	50,000,000.00	49,780,000.00	0.00	BNY	MS
NTRD	CPD	06-26-06	69332	CAFCO LLC CP	5.30000	08-11-06	50,000,000.00	49,661,388.89	0.00	BNY	CITGM
NTRD	CPD	06-26-06	69333	FALCON ASSET SEC CORP CP	5.27000	07-26-06	50,000,000.00	49,780,416.67	0.00	BNY	MFR
NTRD	CPD	06-26-06	69334	BEAR STEARNS COS INC CP	5.28000	07-26-06	50,000,000.00	49,780,000.00	0.00	BNY	BEAR
NTRD	CPD	06-27-06	69343	MORGAN STANLEY CP	5.27000	07-07-06	50,000,000.00	49,926,805.56	0.00	BNY	MS
NTRD	CPD	06-27-06	69344	MORGAN STANLEY CP	5.27000	07-07-06	50,000,000.00	49,926,805.56	0.00	BNY	MS
NTRD	CPD	06-27-06	69345	SHEFFIELD RECEIVABLES CORP CP	5.29000	08-02-06	50,000,000.00	49,735,500.00	0.00	BNY	CITGM
NTRD	CPD	06-27-06	69347	CRC FUNDING LLC CP	5.03000	06-28-06	50,000,000.00	49,993,013.89	0.00	BNY	CITGM
NTRD	CPD	06-27-06	69348	CRC FUNDING LLC CP	5.03000	06-28-06	50,000,000.00	49,993,013.89	0.00	BNY	CITGM
NTRD	CPD	06-27-06	69349	PREF RECEIVABLES FDG CORP CP	5.30000	07-12-06	25,056,000.00	25,000,668.00	0.00	BNY	CITGM
NTRD	CPD	06-27-06	69351	CRC FUNDING LLC CP	5.33000	08-25-06	50,000,000.00	49,563,236.11	0.00	BNY	LOOP
NTRD	CPD	06-27-06	69352	CRC FUNDING LLC CP	5.33000	08-25-06	10,000,000.00	9,912,647.22	0.00	BNY	LOOP
NTRD	CPD	06-28-06	69361	PARK AVE RECEIVABLES CO LLC CP	5.27000	07-28-06	50,000,000.00	49,780,416.67	0.00	BNY	LOOP
NTRD	CPD	06-28-06	69362	FALCON ASSET SEC CORP CP	5.26000	07-28-06	25,000,000.00	24,890,416.67	0.00	BNY	JPM
NTRD	CPD	06-28-06	69363	JUPITER SECURITIZATION CORP CP	5.26000	07-28-06	25,335,000.00	25,223,948.25	0.00	BNY	JPM

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NTRD	CPD	06-28-06	69364	FALCON ASSET SEC CORP CP	5.27000	07-28-06	25,335,000.00	25,223,737.13	0.00	BNY	LOOP
NTRD	CPD	06-28-06	69365	HSBC USA INC CP	5.29000	08-08-06	50,000,000.00	49,698,763.89	0.00	BNY	INGF
NTRD	CPD	06-28-06	69366	HSBC USA INC CP	5.29000	08-08-06	50,000,000.00	49,698,763.89	0.00	BNY	INGF
NTRD	CPD	06-29-06	69382	CAFCO LLC CP	5.32000	08-17-06	46,000,000.00	45,666,908.89	0.00	BNY	LOOP
NTRD	CPD	06-29-06	69383	CRC FUNDING LLC CP	5.12000	06-30-06	50,000,000.00	49,992,888.89	0.00	BNY	CITGM
NTRD	CPD	06-29-06	69384	CRC FUNDING LLC CP	5.12000	06-30-06	25,000,000.00	24,996,444.44	0.00	BNY	CITGM
NTRD	CPD	06-29-06	69385	HSBC USA INC CP	5.30000	08-07-06	50,000,000.00	49,712,916.67	0.00	BNY	INGF
NTRD	CPD	06-30-06	69389	FALCON ASSET SEC CORP CP	5.28000	07-03-06	14,045,000.00	14,038,820.20	0.00	BNY	RBCDR
NTRD	CPD	06-30-06	69390	MORGAN STANLEY CP	5.28000	07-14-06	50,000,000.00	49,897,333.33	0.00	BNY	MS
NTRD	CPD	06-30-06	69391	MORGAN STANLEY CP	5.28000	07-14-06	50,000,000.00	49,897,333.33	0.00	BNY	MS
NTRD	CPD	06-30-06	69399	ING AMERICA INS HLDGS INC CP	5.28000	07-21-06	50,000,000.00	49,846,000.00	0.00	BNY	INGF
CPD Total							3,592,041,000.00	3,577,747,809.34	0.00		
NTRD	CPI	06-01-06	69131	GE CAPITAL CORP CP	5.00000	06-02-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-01-06	69132	GE CAPITAL CORP CP	5.00000	06-02-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-01-06	69133	GE CAPITAL CORP CP	5.00000	06-02-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-01-06	69134	GE CAPITAL CORP CP	5.00000	06-02-06	25,266,000.00	25,266,000.00	0.00	BNY	GECC
NTRD	CPI	06-02-06	69147	GE CAPITAL CORP CP	5.00000	06-05-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-02-06	69148	GE CAPITAL CORP CP	5.00000	06-05-06	31,185,000.00	31,185,000.00	0.00	BNY	GECC
NTRD	CPI	06-02-06	69146	GE CAPITAL CORP CP	5.00000	06-05-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-05-06	69158	GE CAPITAL CORP CP	4.99000	06-06-06	20,075,000.00	20,075,000.00	0.00	BNY	GECC
NTRD	CPI	06-05-06	69156	GE CAPITAL CORP CP	4.99000	06-06-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-05-06	69157	GE CAPITAL CORP CP	4.99000	06-06-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-05-06	69152	TOYOTA MOTOR CREDIT CORP CP	5.02000	06-27-06	50,000,000.00	50,000,000.00	0.00	BNY	TFS
NTRD	CPI	06-06-06	69166	GE CAPITAL CORP CP	4.98000	06-07-06	20,896,000.00	20,896,000.00	0.00	BNY	GECC
NTRD	CPI	06-06-06	69163	HSBC FINANCE CORP CP	5.01000	06-26-06	12,000,000.00	12,000,000.00	0.00	BNY	HSFC
NTRD	CPI	06-06-06	69164	GE CAPITAL CORP CP	4.98000	06-07-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-06-06	69165	GE CAPITAL CORP CP	4.98000	06-07-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-07-06	69175	GE CAPITAL CORP CP	4.98000	06-08-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-07-06	69176	GE CAPITAL CORP CP	4.98000	06-08-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-07-06	69177	GE CAPITAL CORP CP	4.98000	06-08-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-07-06	69178	GE CAPITAL CORP CP	4.98000	06-08-06	21,788,000.00	21,788,000.00	0.00	BNY	GECC
NTRD	CPI	06-08-06	69185	GE CAPITAL CORP CP	4.98000	06-09-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-08-06	69186	GE CAPITAL CORP CP	4.98000	06-09-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-08-06	69187	GE CAPITAL CORP CP	4.98000	06-09-06	28,752,000.00	28,752,000.00	0.00	BNY	GECC
NTRD	CPI	06-09-06	69190	GE CAPITAL CORP CP	4.98000	06-12-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-09-06	69191	GE CAPITAL CORP CP	4.98000	06-12-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-09-06	69192	GE CAPITAL CORP CP	4.98000	06-12-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-09-06	69193	GE CAPITAL CORP CP	4.98000	06-12-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-09-06	69194	GE CAPITAL CORP CP	4.98000	06-12-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-09-06	69195	GE CAPITAL CORP CP	4.98000	06-12-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-09-06	69201	GE CAPITAL CORP CP	4.98000	06-12-06	37,437,000.00	37,437,000.00	0.00	BNY	GECC
NTRD	CPI	06-12-06	69203	TOYOTA MOTOR CREDIT CORP CP	5.08000	07-12-06	50,000,000.00	50,000,000.00	0.00	BNY	TFS

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NTRD	CPI	06-12-06	69211	GE CAPITAL CORP CP	5.00000	06-13-06	27,136,000.00	27,136,000.00	0.00	BNY	GECC
NTRD	CPI	06-12-06	69209	GE CAPITAL CORP CP	5.00000	06-13-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-12-06	69210	GE CAPITAL CORP CP	5.00000	06-13-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-13-06	69214	GE CAPITAL CORP CP	5.00000	06-14-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-13-06	69215	GE CAPITAL CORP CP	5.00000	06-14-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-13-06	69216	GE CAPITAL CORP CP	5.00000	06-14-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-13-06	69217	GE CAPITAL CORP CP	5.00000	06-14-06	35,087,000.00	35,087,000.00	0.00	BNY	GECC
NTRD	CPI	06-14-06	69225	GE CAPITAL CORP CP	5.00000	06-15-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-14-06	69226	GE CAPITAL CORP CP	5.00000	06-15-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-14-06	69227	GE CAPITAL CORP CP	5.00000	06-15-06	40,034,000.00	40,034,000.00	0.00	BNY	GECC
NTRD	CPI	06-15-06	69235	GE CAPITAL CORP CP	5.03000	06-16-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-15-06	69236	GE CAPITAL CORP CP	5.03000	06-16-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-15-06	69237	GE CAPITAL CORP CP	5.03000	06-16-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-15-06	69238	GE CAPITAL CORP CP	5.03000	06-16-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-15-06	69239	GE CAPITAL CORP CP	5.03000	06-16-06	39,309,000.00	39,309,000.00	0.00	BNY	GECC
NTRD	CPI	06-15-06	69242	AIG FUNDING INC CP	5.14500	07-17-06	2,015,000.00	2,015,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06-16-06	69252	GE CAPITAL CORP CP	4.98000	06-19-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-16-06	69253	GE CAPITAL CORP CP	4.98000	06-19-06	30,931,000.00	30,931,000.00	0.00	BNY	GECC
NTRD	CPI	06-16-06	69251	GE CAPITAL CORP CP	4.98000	06-19-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-16-06	69249	AIG FUNDING INC CP	5.17500	07-18-06	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06-19-06	69259	GE CAPITAL CORP CP	4.98000	06-20-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-19-06	69260	GE CAPITAL CORP CP	4.98000	06-20-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-19-06	69261	GE CAPITAL CORP CP	4.98000	06-20-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-19-06	69262	GE CAPITAL CORP CP	4.98000	06-20-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-19-06	69263	GE CAPITAL CORP CP	4.98000	06-20-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-19-06	69264	GE CAPITAL CORP CP	4.98000	06-20-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-19-06	69270	GE CAPITAL CORP CP	4.98000	06-20-06	28,399,000.00	28,399,000.00	0.00	BNY	GECC
NTRD	CPI	06-20-06	69287	GE CAPITAL CORP CP	4.95000	06-21-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-20-06	69288	GE CAPITAL CORP CP	4.95000	06-21-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-20-06	69284	TOYOTA MOTOR CREDIT CORP CP	5.19000	07-21-06	50,000,000.00	50,000,000.00	0.00	BNY	TFS
NTRD	CPI	06-20-06	69289	GE CAPITAL CORP CP	4.95000	06-21-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-20-06	69290	GE CAPITAL CORP CP	4.95000	06-21-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-20-06	69291	GE CAPITAL CORP CP	4.95000	06-21-06	28,168,000.00	28,168,000.00	0.00	BNY	GECC
NTRD	CPI	06-21-06	69301	GE CAPITAL CORP CP	4.91000	06-22-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-21-06	69302	GE CAPITAL CORP CP	4.91000	06-22-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-21-06	69303	GE CAPITAL CORP CP	4.91000	06-22-06	32,484,000.00	32,484,000.00	0.00	BNY	GECC
NTRD	CPI	06-22-06	69312	GE CAPITAL CORP CP	5.00000	06-23-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-22-06	69310	GE CAPITAL CORP CP	5.00000	06-23-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-22-06	69311	GE CAPITAL CORP CP	5.00000	06-23-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-22-06	69307	GE CAPITAL CORP CP	5.00000	06-23-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-22-06	69308	GE CAPITAL CORP CP	5.00000	06-23-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-22-06	69309	GE CAPITAL CORP CP	5.00000	06-23-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-22-06	69314	AMERICAN GEN FINANCE CORP CP	5.07000	06-29-06	42,200,000.00	42,200,000.00	0.00	BNY	AIGFDG

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NTRD	CPI	06-22-06	69316	GE CAPITAL CORP CP	5.00000	06-23-06	19,964,000.00	19,964,000.00	0.00	BNY	GECC
NTRD	CPI	06-23-06	69322	GE CAPITAL CORP CP	4.98000	06-26-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-23-06	69323	GE CAPITAL CORP CP	4.98000	06-26-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-23-06	69324	GE CAPITAL CORP CP	4.98000	06-26-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-23-06	69325	GE CAPITAL CORP CP	4.98000	06-26-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-23-06	69326	GE CAPITAL CORP CP	4.98000	06-26-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-23-06	69327	GE CAPITAL CORP CP	4.98000	06-26-06	40,232,000.00	40,232,000.00	0.00	BNY	GECC
NTRD	CPI	06-26-06	69335	AMERICAN GEN FINANCE CORP CP	5.24000	07-10-06	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06-26-06	69336	AMERICAN GEN FINANCE CORP CP	5.24000	07-10-06	25,000,000.00	25,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06-26-06	69339	GE CAPITAL CORP CP	5.02000	06-27-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-26-06	69340	GE CAPITAL CORP CP	5.02000	06-27-06	14,377,000.00	14,377,000.00	0.00	BNY	GECC
NTRD	CPI	06-27-06	69353	GE CAPITAL CORP CP	5.03000	06-28-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-27-06	69354	GE CAPITAL CORP CP	5.03000	06-28-06	20,047,000.00	20,047,000.00	0.00	BNY	GECC
NTRD	CPI	06-27-06	69346	TOYOTA MOTOR CREDIT CORP CP	5.23000	07-12-06	25,000,000.00	25,000,000.00	0.00	BNY	TFS
NTRD	CPI	06-28-06	69367	GE CAPITAL CORP CP	5.02000	06-29-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-28-06	69368	GE CAPITAL CORP CP	5.02000	06-29-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-28-06	69369	GE CAPITAL CORP CP	5.02000	06-29-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-28-06	69370	GE CAPITAL CORP CP	5.02000	06-29-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-28-06	69371	GE CAPITAL CORP CP	5.02000	06-29-06	26,936,000.00	26,936,000.00	0.00	BNY	GECC
NTRD	CPI	06-29-06	69376	GE CAPITAL CORP CP	5.11000	06-30-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-29-06	69387	AIG FUNDING INC CP	5.23000	07-14-06	21,596,000.00	21,596,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06-29-06	69381	GE CAPITAL CORP CP	5.11000	06-30-06	15,810,000.00	15,810,000.00	0.00	BNY	GECC
NTRD	CPI	06-29-06	69377	GE CAPITAL CORP CP	5.11000	06-30-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-29-06	69378	GE CAPITAL CORP CP	5.11000	06-30-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-29-06	69379	GE CAPITAL CORP CP	5.11000	06-30-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-29-06	69380	GE CAPITAL CORP CP	5.11000	06-30-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-30-06	69392	GE CAPITAL CORP CP	5.25000	07-03-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-30-06	69393	GE CAPITAL CORP CP	5.25000	07-03-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-30-06	69401	AMEX CREDIT CORP CP	5.20000	07-17-06	1,479,000.00	1,479,000.00	0.00	BNY	AMEX
NTRD	CPI	06-30-06	69394	GE CAPITAL CORP CP	5.25000	07-03-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-30-06	69395	GE CAPITAL CORP CP	5.25000	07-03-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-30-06	69396	GE CAPITAL CORP CP	5.25000	07-03-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-30-06	69397	GE CAPITAL CORP CP	5.25000	07-03-06	41,712,000.00	41,712,000.00	0.00	BNY	GECC
CPI Total							4,605,315,000.00	4,605,315,000.00	0.00		
NTRD	CTDM	06-30-06	69407	CAL TRUST MTA	0.00000	12-31-06	20,573.52	20,573.52	0.00	TTC	WACH
CTDM Total							20,573.52	20,573.52	0.00		
NTRD	FFCB	06-01-06	69124	FFCB (CALLABLE)	5.84000	06-01-11	28,175,000.00	28,132,737.50	0.00	BNY	LEHMAN
NTRD	FFCB	06-01-06	69125	FFCB	5.25000	12-04-07	15,000,000.00	14,999,550.00	10,937.50	BNY	GPS
NTRD	FFCB	06-01-06	69126	FFCB	5.25000	12-04-07	25,000,000.00	24,999,375.00	18,229.17	BNY	HSBC
NTRD	FFCB	06-07-06	69168	FFCB	3.65000	12-03-07	13,700,000.00	13,385,174.00	5,556.11	BNY	GPS
NTRD	FFCB	06-07-06	69169	FFCB	5.25000	12-04-07	12,000,000.00	11,996,160.00	19,250.00	BNY	GPS

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NTRD	FFCB	06-14-06	69219	FFCB (CALLABLE)	5.60000	04-28-11	35,625,000.00	35,472,525.00	254,916.67	BNY	HSBC
NTRD	FFCB	06-14-06	69180	FFCB (CALLABLE)	5.87500	06-14-10	15,000,000.00	15,000,000.00	0.00	BNY	MIZO
NTRD	FFCB	06-15-06	69181	FFCB (CALLABLE)	5.59000	12-15-08	20,000,000.00	19,995,200.00	0.00	BNY	BA
NTRD	FFCB	06-15-06	69230	FFCB (CALLABLE)	5.44000	05-22-08	21,920,000.00	21,875,283.20	76,184.18	BNY	MFR
NTRD	FFCB	06-20-06	69275	FFCB	5.08000	03-16-09	25,000,000.00	24,765,447.55	331,611.11	BNY	MISC
NTRD	FFCB	06-20-06	69276	FFCB (CALLABLE)	5.64000	06-15-09	20,000,000.00	19,935,000.00	15,666.67	BNY	GPS
NTRD	FFCB	06-21-06	69294	FFCB (CALLABLE)	5.87000	12-20-10	18,800,000.00	18,771,800.00	3,065.44	BNY	LOOP
NTRD	FFCB	06-22-06	69292	FFCB (CALLABLE)	5.64000	06-22-09	2,960,000.00	2,951,120.00	0.00	BNY	BEAR
NTRD	FFCB	06-22-06	69228	FFCB (CALLABLE)	5.64000	06-22-09	25,000,000.00	25,000,000.00	0.00	BNY	WFI
NTRD	FFCB	06-22-06	69229	FFCB (CALLABLE)	5.64000	06-22-09	24,900,000.00	24,900,000.00	0.00	BNY	BEAR
NTRD	FFCB	06-26-06	69159	FFCB (CALLABLE)	5.40000	06-26-09	25,000,000.00	25,000,000.00	0.00	BNY	MS
NTRD	FFCB	06-28-06	69304	FFCB (CALLABLE)	5.75000	10-28-09	24,450,000.00	24,437,530.50	0.00	BNY	MIZO
NTRD	FFCB	06-29-06	69293	FFCB (CALLABLE)	5.73000	06-29-09	10,000,000.00	9,994,500.00	0.00	BNY	MIZO
NTRD	FFCB	06-29-06	69202	FFCB (CALLABLE)	5.48000	06-29-09	25,000,000.00	25,000,000.00	0.00	BNY	MLCO
FFCB Total							387,530,000.00	386,611,402.75	735,416.85		
NTRD	FHLB	06-12-06	69063	FHLB (CALLABLE)	5.70000	06-12-09	25,000,000.00	25,000,000.00	0.00	BNY	MFR
NTRD	FHLB	06-12-06	69064	FHLB (CALLABLE)	5.62500	06-12-09	50,000,000.00	50,000,000.00	0.00	BNY	JPM
NTRD	FHLB	06-12-06	69050	FHLB (CALLABLE)	5.50000	06-12-09	25,000,000.00	25,000,000.00	0.00	BNY	JPM
NTRD	FHLB	06-15-06	69136	FHLB (CALLABLE)	5.50000	06-13-08	25,000,000.00	25,000,000.00	0.00	BNY	GCM
NTRD	FHLB	06-16-06	69244	FHLB	5.12500	06-13-08	50,000,000.00	49,701,500.00	306,076.39	BNY	MS
NTRD	FHLB	06-19-06	69137	FHLB (CALLABLE)	5.75000	06-19-09	25,000,000.00	25,000,000.00	0.00	BNY	LOOP
NTRD	FHLB	06-22-06	69139	FHLB (CALLABLE)	5.78000	06-22-09	25,000,000.00	25,000,000.00	0.00	BNY	BEAR
NTRD	FHLB	06-29-06	69328	FHLB (CALLABLE)	6.00000	06-29-11	25,000,000.00	25,000,000.00	0.00	BNY	GCM
NTRD	FHLB	06-29-06	69254	FHLB (CALLABLE)	5.70000	06-29-09	25,000,000.00	25,000,000.00	0.00	BNY	MLCO
FHLB Total							275,000,000.00	274,701,500.00	306,076.39		
NTRD	FHLM	06-01-06	68967	FHLMC (CALLABLE)	6.00000	06-01-10	25,000,000.00	25,000,000.00	0.00	BNY	MIZO
FHLM Total							25,000,000.00	25,000,000.00	0.00		
NTRD	MMF	06-01-06	69138	GOLDMAN SACHS MMF	0.00000	06-16-06	6,744,567.00	6,744,567.00	0.00	TTC	GS
NTRD	MMF	06-08-06	69189	GOLDMAN SACHS MMF	0.00000	06-23-06	4,026,192.00	4,026,192.00	0.00	TTC	GS
NTRD	MMF	06-23-06	69330	GOLDMAN SACHS MMF	0.00000	07-10-06	6,707,771.00	6,707,771.00	0.00	TTC	GS
MMF Total							17,478,530.00	17,478,530.00	0.00		
NTRD	NCD1	06-05-06	69151	WELLS FARGO BK NA CD	5.02000	06-30-06	50,000,000.00	50,000,000.00	0.00	BNY	WFI
NTRD	NCD1	06-12-06	69208	FIRST TENNESSEE BK NA CD	5.14000	07-12-06	50,000,000.00	50,000,414.89	0.00	BNY	MFR
NTRD	NCD1	06-19-06	69267	FIRST TENNESSEE BK NA CD	5.23000	07-19-06	50,000,000.00	50,000,414.86	0.00	BNY	MFR
NTRD	NCD1	06-19-06	69258	WELLS FARGO BK NA CD	5.20000	07-05-06	50,000,000.00	50,000,000.00	0.00	BNY	WFC
NTRD	NCD1	06-23-06	69317	CITIBANK NA CD	5.41500	09-25-06	50,000,000.00	50,000,000.00	0.00	BNY	CITGM
NTRD	NCD1	06-26-06	69337	WELLS FARGO BK NA CD	5.26000	07-10-06	50,000,000.00	50,000,000.00	0.00	BNY	WFC
NTRD	NCD1	06-26-06	69338	WELLS FARGO BK NA CD	5.26000	07-10-06	10,000,000.00	10,000,000.00	0.00	BNY	WFC
NTRD	NCD1	06-29-06	69358	CITIBANK NA CD	5.45500	09-29-06	50,000,000.00	50,000,000.00	0.00	BNY	CITGM

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NTRD	NCD1	06-30-06	69402	FIRST TENNESSEE BK NA CD	5.28000	07-31-06	50,000,000.00	50,000,428.61	0.00	BNY	MFR
	NCD1 Total						410,000,000.00	410,001,258.36	0.00		
NTRD	NOTE	06-16-06	69243	USTN	4.87500	05-31-08	50,000,000.00	49,761,718.75	106,557.38	BNY	RV
NTRD	NOTE	06-23-06	69318	USTN	4.37500	05-15-07	50,000,000.00	49,597,656.25	231,827.45	BNY	RV
NTRD	NOTE	06-23-06	69319	USTN	4.37500	05-15-07	50,000,000.00	49,598,911.50	231,827.45	BNY	MFR
NTRD	NOTE	06-27-06	69341	USTN	4.37500	05-15-07	50,000,000.00	49,582,295.00	255,604.62	BNY	MLCO
NTRD	NOTE	06-29-06	69375	USTN	3.50000	05-31-07	25,000,000.00	24,583,007.80	69,330.60	BNY	RBCDR
	NOTE Total						225,000,000.00	223,123,589.30	895,147.50		
NTRD	YANK1	06-01-06	69135	SVENSKA HANDELSBANKEN NY CD	5.05000	07-05-06	50,000,000.00	50,000,469.99	0.00	BNY	MFR
NTRD	YANK1	06-02-06	69127	DEUTSCHE BK AG NY CD	5.42000	06-01-07	25,000,000.00	25,000,000.00	0.00	BNY	DBAG
NTRD	YANK1	06-02-06	69143	LLOYDS TSB BK PLC NY CD	5.13000	08-02-06	50,000,000.00	50,000,839.94	0.00	BNY	MFR
NTRD	YANK1	06-05-06	69150	BNP PARIBAS SF CD	5.02000	06-30-06	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	06-05-06	69155	DEUTSCHE BK AG NY CD	5.03000	06-30-06	50,000,000.00	50,000,000.00	0.00	BNY	DBAG
NTRD	YANK1	06-06-06	69162	UBS AG STAMFORD CD	5.08500	07-10-06	50,000,000.00	50,000,000.00	0.00	BNY	UBSWAR
NTRD	YANK1	06-08-06	69188	SVENSKA HANDELSBANKEN NY CD	5.13000	07-10-06	50,000,000.00	50,000,442.43	0.00	BNY	INGF
NTRD	YANK1	06-08-06	69179	SVENSKA HANDELSBANKEN NY CD	5.11000	07-14-06	50,000,000.00	50,000,497.46	0.00	BNY	MFR
NTRD	YANK1	06-12-06	69207	SVENSKA HANDELSBANKEN NY CD	5.15000	07-14-06	50,000,000.00	50,000,442.42	0.00	BNY	INGF
NTRD	YANK1	06-13-06	69218	SOCIETE GENERALE NY CD	5.14500	07-17-06	50,000,000.00	50,000,469.94	0.00	BNY	MFR
NTRD	YANK1	06-14-06	69221	BK OF NOVA SCOTIA PORTLAND CD	5.17000	07-17-06	50,000,000.00	50,000,456.18	0.00	BNY	MFR
NTRD	YANK1	06-14-06	69224	BNP PARIBAS SF CD	5.04000	06-30-06	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	06-16-06	69248	UBS AG STAMFORD CD	5.20000	07-18-06	50,000,000.00	50,000,000.00	0.00	BNY	UBSWAR
NTRD	YANK1	06-19-06	69273	UBS AG STAMFORD CD	5.22000	07-18-06	50,000,000.00	50,000,000.00	0.00	BNY	UBSWAR
NTRD	YANK1	06-19-06	69274	UBS AG STAMFORD CD	5.22000	07-18-06	25,000,000.00	25,000,000.00	0.00	BNY	UBSWAR
NTRD	YANK1	06-20-06	69283	ROYAL BK OF CANADA NY CD	5.24000	07-24-06	50,000,000.00	50,000,000.00	0.00	BNY	PREBON
NTRD	YANK1	06-21-06	69300	LLOYDS TSB BK PLC NY CD	5.27000	08-04-06	50,000,000.00	50,000,607.21	0.00	BNY	MFR
NTRD	YANK1	06-21-06	69298	CREDIT SUISSE NY CD	5.24500	07-21-06	50,000,000.00	50,000,000.00	0.00	BNY	CSFB
NTRD	YANK1	06-27-06	69356	CREDIT SUISSE NY CD	5.30500	07-28-06	25,000,000.00	25,000,000.00	0.00	BNY	CRSU
NTRD	YANK1	06-27-06	69355	CREDIT SUISSE NY CD	5.30500	07-28-06	50,000,000.00	50,000,000.00	0.00	BNY	1BOS
NTRD	YANK1	06-27-06	69350	TORONTO DOMINION BK NY CD	5.31000	08-04-06	50,000,000.00	50,000,000.00	0.00	BNY	PREBON
NTRD	YANK1	06-28-06	69372	UBS AG STAMFORD CD	5.28500	07-28-06	50,000,000.00	50,000,000.00	0.00	BNY	UBSWAR
NTRD	YANK1	06-28-06	69373	UBS AG STAMFORD CD	5.28500	07-28-06	25,000,000.00	25,000,000.00	0.00	BNY	UBSWAR
NTRD	YANK1	06-29-06	69359	CIBC NY CD	5.30500	07-31-06	50,000,000.00	50,000,442.36	0.00	BNY	MFR
NTRD	YANK1	06-29-06	69386	BK OF MONTREAL CHICAGO CD	5.30000	08-08-06	50,000,000.00	50,000,552.31	0.00	BNY	MFR
NTRD	YANK1	06-30-06	69400	BNP PARIBAS SF CD	5.27500	07-31-06	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	06-30-06	69398	BK OF MONTREAL CHICAGO CD	5.30000	08-14-06	50,000,000.00	50,000,620.89	0.00	BNY	MFR
	YANK1 Total						1,250,000,000.00	1,250,005,841.13	0.00		
	PSI-NTRD Total						10,940,385,103.52	10,923,018,094.40	2,015,068.33		

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BLPSI	TBIL	06-29-06	69357	UST BILL	5.11000	12-28-06	500,000.00	487,083.06	0.00	BNY	BA
	TBIL Total						500,000.00	487,083.06	0.00		
BLPSI Total							500,000.00	487,083.06	0.00		
LAUSD1	GIC04	06-12-06	66817	AIGMFC GIC 2005-06	4.56200	10-18-06	17,693,215.28	17,693,215.28	0.00	TTC	AIGFDG
	GIC04 Total						17,693,215.28	17,693,215.28	0.00		
LAUSD1 Total							17,693,215.28	17,693,215.28	0.00		
				SPI Total			18,193,215.28	18,180,298.34	0.00		

Los Angeles County Treasurer
 Investment Transactions Journal
 Sales Detail Report
 Group: Pooled Surplus Investments
 For the Period June 1, 2006 to June 30, 2006
 Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
06-29-06	NTRD	60180	LACCAL BANS	Sell	100.00000	5,000,000.00	5,000,000.00	178,229.17	5,178,229.17	0.00
06-29-06	NTRD	62261	LACCAL BANS	Sell	100.00000	5,000,000.00	5,000,000.00	178,229.17	5,178,229.17	0.00
06-29-06	NTRD	63425	LACCAL BANS	Sell	100.00000	5,000,000.00	5,000,000.00	178,229.17	5,178,229.17	0.00
06-29-06	NTRD	64218	LACCAL BANS	Sell	100.00000	10,000,000.00	10,000,000.00	238,360.00	10,238,360.00	0.00
06-29-06	NTRD	66002	LACCAL BANS	Sell	100.00000	5,000,000.00	5,000,000.00	119,180.00	5,119,180.00	0.00
06-29-06	NTRD	66446	LACCAL BANS	Sell	100.00000	5,000,000.00	5,000,000.00	119,180.00	5,119,180.00	0.00
06-29-06	NTRD	67301	LACCAL BANS	Sell	100.00000	5,000,000.00	5,000,000.00	119,180.00	5,119,180.00	0.00
06-30-06	NTRD	68292	LACCAL BANS	Sell	100.00000	5,000,000.00	5,000,000.00	81,153.33	5,081,153.33	0.00
LACCAL BANS Total						45,000,000.00	45,000,000.00	1,211,740.84	46,211,740.84	0.00
06-01-06	NTRD	5058	FHLMC PARTICIPATION CERTIF	Call	99.93750	7,096.95	7,092.51	0.00	7,092.51	-4.07
FHLMC PARTICIPATION CERTIF Total						7,096.95	7,092.51	0.00	7,092.51	-4.07
06-02-06	NTRD	69138	GOLDMAN SACHS MMF	Withdrawal	100.00000	6,744,567.00	6,744,567.00	0.00	6,744,567.00	0.00
06-09-06	NTRD	69189	GOLDMAN SACHS MMF	Withdrawal	100.00000	4,026,192.00	4,026,192.00	0.00	4,026,192.00	0.00
06-26-06	NTRD	69330	GOLDMAN SACHS MMF	Withdrawal	100.00000	6,707,771.00	6,707,771.00	0.00	6,707,771.00	0.00
GOLDMAN SACHS MMF Total						17,478,530.00	17,478,530.00	0.00	17,478,530.00	0.00
PSI-NTRD Total						62,485,626.95	62,485,622.51	1,211,740.84	63,697,363.35	-4.07

Los Angeles County Treasurer
Investment Transactions Journal
Sales Detail Report
Group: Specific Purpose Investments
For the Period June 1, 2006 to June 30, 2006
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
06-01-06	GF	3187	FLYING TRIANGLE LOAN	Call	100.00000	375.58	375.58	238.42	614.00	0.00
06-01-06	GF	17795	FLYING TRIANGLE LOAN	Call	100.00000	489.35	489.35	280.26	769.61	0.00
06-02-06	GF	3463	FLYING TRIANGLE LOAN	Call	100.00000	1,512.79	1,512.79	857.78	2,370.57	0.00
06-07-06	GF	12057	FLYING TRIANGLE LOAN	Call	100.00000	845.68	845.68	603.53	1,449.21	0.00
06-12-06	GF	14004	FLYING TRIANGLE LOAN	Call	100.00000	544.75	544.75	202.60	747.35	0.00
06-12-06	GF	16864	FLYING TRIANGLE LOAN	Call	100.00000	911.82	911.82	427.16	1,338.98	0.00
06-13-06	GF	17270	FLYING TRIANGLE LOAN	Call	100.00000	1,402.09	1,402.09	679.28	2,081.37	0.00
06-15-06	GF	15858	FLYING TRIANGLE LOAN	Call	100.00000	352.24	352.24	154.30	506.54	0.00
FLYING TRIANGLE Total						6,434.30	6,434.30	3,443.33	9,877.63	0.00
GF Total						6,434.30	6,434.30	3,443.33	9,877.63	0.00
06-09-06	LACC1	66690	LACCD 2005-06 GIC	Withdrawal	100.00000	124,944,321.00	124,944,321.00	0.00	124,944,321.00	0.00
LACCD 2005-06 GIC Total						124,944,321.00	124,944,321.00	0.00	124,944,321.00	0.00
LACC1 Total						124,944,321.00	124,944,321.00	0.00	124,944,321.00	0.00
06-21-06	SANIT	68043	TRINITY FDG CO LLC GIC	Withdrawal	100.00000	7,989,774.83	7,989,774.83	0.00	7,989,774.83	0.00
SANIT06 GIC Total						7,989,774.83	7,989,774.83	0.00	7,989,774.83	0.00
SANIT Total						7,989,774.83	7,989,774.83	0.00	7,989,774.83	0.00
SPI-Total						132,940,530.13	132,940,530.13	3,443.33	132,943,973.46	0.00

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of June 30, 2006
Attachment IX

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	2,884,984,475.04	2,882,621,212.40	(2,363,262.64)	194,000,373.97	193,924,405.90	(75,968.07)
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	0.00	0.00	0.00	0.00	0.00
Commercial Paper	4,248,934,464.09	4,253,206,298.17	4,271,834.08	101,815,200.00	101,890,606.85	75,406.85
Governments	1,716,520,805.47	1,712,049,407.00	(4,471,398.47)	487,152,142.61	484,715,684.02	(2,436,458.59)
Agencies	6,408,004,885.18	6,374,196,539.54	(33,808,345.64)	301,555,913.10	300,232,539.16	(1,323,373.94)
Municipals	10,000,000.00	10,000,000.00	0.00	5,435,000.00	5,435,000.00	0.00
Corp. & Deposit Notes	796,416,274.86	795,550,361.60	(865,913.26)	34,000,000.00	33,989,335.56	(10,664.44)
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	5,152,652.24	5,101,064.34	(51,587.90)	675,066,329.04	675,066,329.04	0.00
TOTAL	\$16,070,013,556.88	\$16,032,724,883.05	(\$37,288,673.83)	\$1,799,024,958.72	\$1,795,253,900.53	(\$3,771,058.19)

Market Pricing Policies and Source:

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Bank of New York Trust Company N.A. (BNY) month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted by BNY, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, and are not subject to market pricing by BNY. Accordingly, market value is priced at cost. Such non-market priced securities make up 0.06% of the PSI Portfolio.

Los Angeles County Treasurer
Market Pricing Exceptions
As of 06/30/2006
Attachment IXa

Security ID	Security Description	Calculated Market Price
68609	BK OF AMERICA NA BK NOTE	99.99382224
69269	BK OF AMERICA NA BK NOTE	99.99477535
68177	BK OF AMERICA NA BK NOTE	99.92381701
69315	BK OF AMERICA NA BK NOTE	99.98635532
68567	VARIABLE FDG CAPITAL CO LLC CP	99.92687500
69140	JUPITER SECURITIZATION CORP CP	99.92687500
69266	CITIGROUP FUNDING INC CP	99.85375000
69268	BEAR STEARNS COS INC CP	99.69351667
69335	AMERICAN GENERAL FIN CORP CP	99.99993446
69336	AMERICAN GENERAL FIN CORP CP	99.99993446
69346	TOYOTA MOTOR CREDIT CORP CP	99.99963826
69203	TOYOTA MOTOR CREDIT CORP CP	99.99461627
69387	AIG FUNDING INC CP	99.99963743
69242	AIG FUNDING INC CP	99.99563481
69249	AIG FUNDING INC CP	99.99692310
69284	TOYOTA MOTOR CREDIT CORP CP	99.99742351
69358	CITIBANK NA CD	100.00976997
68074	WELLS FARGO BK NA CD	99.59888328
68575	ROYAL BK OF CANADA NY CD	99.99238185
67944	BNP PARIBAS SF CD	99.94346095
67946	RABOBANK NEDERLAND NV NY CD	99.94027695
67051	ROYAL BK OF SCOTLAND PLC NY CD	99.65321045
67977	ABN AMRO BK NV NY CD (CALLABLE)	99.58416550
67856	DEUTSCHE BK AG NY CD SU (CALLABLE)	98.97135998
68863	BK OF AMERICA NA BK NOTE	99.96863452
68877	GE CAPITAL CORP CP	99.99641053
68908	TOYOTA MOTOR CREDIT CORP CP	99.97019101
69047	FHLB D/N	99.82866667
67507	DEUTSCHE BANK NY CD	99.81620257

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2006
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	69245	LACCAL BANS	5.65800	06-30-08	10,000,000.00	10,000,000.00	10,000,000.00
		BAN Total					10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BNOT	68077	BNP PARIBAS NY BK NOTE	5.02500	02-16-07	25,000,000.00	25,000,000.00	24,808,500.00
PSI	NTRD	BNOT	68177	BK OF AMERICA NA BK NOTE	4.92000	08-23-06	50,000,000.00	50,000,000.00	49,961,908.50
PSI	NTRD	BNOT	68609	BK OF AMERICA NA BK NOTE	4.96000	07-06-06	50,000,000.00	50,000,000.00	49,996,911.00
PSI	NTRD	BNOT	68759	BK OF AMERICA NA BK NOTE	5.02000	07-17-06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	BNOT	69269	BK OF AMERICA NA BK NOTE	5.31000	08-18-06	50,000,000.00	50,000,000.00	49,997,387.50
PSI	NTRD	BNOT	69315	BK OF AMERICA NA BK NOTE	5.41000	09-26-06	40,000,000.00	40,000,000.00	39,994,542.00
		BNOT Total					265,000,000.00	265,000,000.00	264,759,249.00
PSI	NTRD	CNFL	63109	ROYAL BK OF SCOTLAND PLC FRN	5.21750	11-24-06	50,000,000.00	50,000,000.00	49,999,000.00
PSI	NTRD	CNFL	63110	ROYAL BK OF SCOTLAND PLC FRN	5.21750	11-24-06	20,000,000.00	20,000,000.00	19,999,600.00
PSI	NTRD	CNFL	64115	CITIGROUP GLOBAL MKTS FRN	5.41063	03-16-07	10,350,000.00	10,354,021.28	10,355,796.00
PSI	NTRD	CNFL	64392	CITIGROUP GLOBAL MKTS FRN	5.21000	08-06-07	40,000,000.00	40,010,583.85	40,026,400.00
PSI	NTRD	CNFL	64474	WELLS FARGO & CO FRN	5.41938	09-15-06	15,000,000.00	15,003,874.32	14,998,950.00
PSI	NTRD	CNFL	64476	TOYOTA MOTOR CREDIT CORP FRN	5.40688	03-22-07	25,000,000.00	25,000,000.00	25,005,500.00
PSI	NTRD	CNFL	64496	ROYAL BK OF SCOTLAND PLC FRN	5.49875	03-30-07	50,000,000.00	50,000,000.00	50,034,000.00
PSI	NTRD	CNFL	66797	CITIGROUP INC FRN	5.11469	01-12-07	15,000,000.00	15,006,724.89	15,007,650.00
PSI	NTRD	CNFL	66885	BK OF AMERICA NA FRN	5.31000	11-07-06	25,000,000.00	25,000,000.00	25,003,250.00
PSI	NTRD	CNFL	67034	CITIGROUP GLOBAL MKTS FRN	5.22500	07-25-06	18,000,000.00	18,001,728.00	17,997,186.60
PSI	NTRD	CNFL	67073	TOYOTA MOTOR CREDIT CORP FRN	5.13938	05-22-07	25,000,000.00	25,000,000.00	24,995,500.00
PSI	NTRD	CNFL	67088	WELLS FARGO & CO FRN	5.41938	09-15-06	50,000,000.00	50,011,887.84	49,996,500.00
PSI	NTRD	CNFL	69231	BK OF AMERICA NA FRN	5.31500	02-23-07	10,000,000.00	10,000,112.41	10,002,500.00
PSI	NTRD	CNFL	69232	HSBC BK USA FRN	5.33938	12-14-06	43,000,000.00	43,011,373.74	42,998,280.00
		CNFL Total					396,350,000.00	396,400,306.33	396,420,112.60
PSI	NTRD	CNFX	66969	CITIGROUP INC NOTE	5.00000	03-06-07	10,000,000.00	10,015,968.53	9,956,900.00
PSI	NTRD	CNFX	68471	TOYOTA MOTOR CREDIT CORP MTN	5.11000	03-30-07	25,000,000.00	25,000,000.00	24,900,500.00
PSI	NTRD	CNFX	68649	TOYOTA MOTOR CREDIT CORP MTN	5.45000	04-20-09	20,000,000.00	20,000,000.00	19,716,400.00
		CNFX Total					55,000,000.00	55,015,968.53	54,573,800.00
PSI	NTRD	CNSU	61162	TOYOTA MOTOR CREDIT CORP NOTE	3.50000	11-06-06	30,000,000.00	30,000,000.00	29,795,700.00
		CNSU Total					30,000,000.00	30,000,000.00	29,795,700.00
PSI	NTRD	CPD	68567	VARIABLE FDG CAPITAL CO LLC CP	4.89000	07-05-06	25,000,000.00	24,986,416.67	24,981,718.75
PSI	NTRD	CPD	68610	TORONTO DOMINION HLDGS INC CP	4.94000	09-07-06	25,000,000.00	24,766,722.22	24,870,175.00
PSI	NTRD	CPD	68692	VARIABLE FDG CAPITAL CO LLC CP	4.96000	07-18-06	50,000,000.00	49,882,888.89	49,931,440.00
PSI	NTRD	CPD	68743	ANZ (DELAWARE) INC CP	4.94500	07-20-06	49,000,000.00	48,872,116.81	48,926,700.90
PSI	NTRD	CPD	68746	CAFCO LLC CP	4.95000	07-17-06	50,000,000.00	49,890,000.00	49,935,745.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2006
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	68756	ANZ (DELAWARE) INC CP	4.94000	07-21-06	50,000,000.00	49,862,777.78	49,921,690.00
PSI	NTRD	CPD	68762	CAFCO LLC CP	4.96000	07-19-06	25,000,000.00	24,938,000.00	24,964,360.00
PSI	NTRD	CPD	68770	FALCON ASSET SEC CORP CP	4.95000	07-17-06	19,763,000.00	19,719,521.40	19,737,308.10
PSI	NTRD	CPD	68782	ING AMERICA INS HLDGS INC CP	4.96000	07-17-06	31,000,000.00	30,931,662.22	30,960,161.90
PSI	NTRD	CPD	68798	JUPITER SECURITIZATION CORP CP	4.97000	07-25-06	50,000,000.00	49,834,333.33	49,906,555.00
PSI	NTRD	CPD	68799	JUPITER SECURITIZATION CORP CP	4.97000	07-25-06	1,656,000.00	1,650,513.12	1,652,905.10
PSI	NTRD	CPD	68803	ING AMERICA INS HLDGS INC CP	4.97000	07-17-06	19,000,000.00	18,958,031.11	18,975,583.10
PSI	NTRD	CPD	68811	CAFCO LLC CP	5.00000	07-25-06	25,000,000.00	24,916,666.67	24,953,817.50
PSI	NTRD	CPD	68829	ANZ (DELAWARE) INC CP	4.98000	07-27-06	50,000,000.00	49,820,166.67	49,900,610.00
PSI	NTRD	CPD	68830	ANZ (DELAWARE) INC CP	4.98000	07-27-06	50,000,000.00	49,820,166.67	49,900,610.00
PSI	NTRD	CPD	68833	CBA (DELAWARE) FINANCE INC CP	4.99000	07-24-06	44,479,000.00	44,337,198.48	44,399,960.82
PSI	NTRD	CPD	68844	PRIVATE EXPORT FDG CORP CP	5.00000	07-25-06	27,000,000.00	26,910,000.00	26,950,122.90
PSI	NTRD	CPD	68934	CAFCO LLC CP	5.02000	07-12-06	50,000,000.00	49,923,305.56	49,953,315.00
PSI	NTRD	CPD	69129	SHEFFIELD RECEIVABLES CORP CP	5.04000	07-03-06	30,000,000.00	29,991,600.00	29,990,964.00
PSI	NTRD	CPD	69140	JUPITER SECURITIZATION CORP CP	5.06000	07-05-06	50,000,000.00	49,971,888.89	49,963,437.50
PSI	NTRD	CPD	69141	PREF RECEIVABLES FDG CORP CP	5.05000	07-07-06	34,000,000.00	33,971,383.33	33,979,977.40
PSI	NTRD	CPD	69142	SHEFFIELD RECEIVABLES CORP CP	5.05000	07-05-06	50,000,000.00	49,971,944.44	49,977,915.00
PSI	NTRD	CPD	69144	FALCON ASSET SEC CORP CP	5.06000	07-07-06	50,000,000.00	49,957,833.33	49,970,555.00
PSI	NTRD	CPD	69145	PART AVE RECEIVABLES CO LLC CP	5.05000	07-07-06	16,000,000.00	15,986,533.33	15,990,577.60
PSI	NTRD	CPD	69149	PART AVE RECEIVABLES CO LLC CP	5.05000	07-07-06	26,255,000.00	26,232,902.04	26,239,538.43
PSI	NTRD	CPD	69160	FALCON ASSET SEC CORP CP	5.06000	07-10-06	25,000,000.00	24,968,375.00	24,979,942.50
PSI	NTRD	CPD	69161	PART AVE RECEIVABLES CO LLC CP	5.06000	07-11-06	50,000,000.00	49,929,722.22	49,956,330.00
PSI	NTRD	CPD	69167	PREF RECEIVABLES FDG CORP CP	5.06000	07-11-06	50,000,000.00	49,929,722.22	49,956,330.00
PSI	NTRD	CPD	69171	JUPITER SECURITIZATION CORP CP	5.08000	07-10-06	50,000,000.00	49,936,500.00	49,959,885.00
PSI	NTRD	CPD	69172	PREF RECEIVABLES FDG CORP CP	5.08000	07-12-06	30,151,000.00	30,104,198.95	30,122,522.38
PSI	NTRD	CPD	69173	TORONTO DOMINION HLDGS INC CP	5.06500	07-07-06	50,000,000.00	49,957,791.67	49,970,555.00
PSI	NTRD	CPD	69174	FALCON ASSET SEC CORP CP	5.09000	07-11-06	50,000,000.00	49,929,305.56	49,956,330.00
PSI	NTRD	CPD	69182	PART AVE RECEIVABLES CO LLC CP	5.10000	07-12-06	50,000,000.00	49,922,083.33	49,952,775.00
PSI	NTRD	CPD	69183	SHEFFIELD RECEIVABLES CORP CP	5.08000	07-05-06	25,000,000.00	24,985,888.89	24,988,957.50
PSI	NTRD	CPD	69184	FALCON ASSET SEC CORP CP	5.11000	07-13-06	40,000,000.00	39,931,866.67	39,959,376.00
PSI	NTRD	CPD	69196	PREF RECEIVABLES FDG CORP CP	5.12000	07-13-06	50,000,000.00	49,914,666.67	49,949,220.00
PSI	NTRD	CPD	69197	FALCON ASSET SEC CORP CP	5.12000	07-13-06	50,000,000.00	49,914,666.67	49,949,220.00
PSI	NTRD	CPD	69204	PREF RECEIVABLES FDG CORP CP	5.12000	07-14-06	50,000,000.00	49,907,555.55	49,945,665.00
PSI	NTRD	CPD	69205	CITIGROUP FUNDING INC CP	5.12000	07-12-06	50,000,000.00	49,921,777.78	49,953,315.00
PSI	NTRD	CPD	69206	SHEFFIELD RECEIVABLES CORP CP	5.12000	07-12-06	50,000,000.00	49,921,777.78	49,953,315.00
PSI	NTRD	CPD	69213	FALCON ASSET SEC CORP CP	5.15000	07-14-06	50,000,000.00	49,907,013.89	49,945,665.00
PSI	NTRD	CPD	69233	PART AVE RECEIVABLES CO LLC CP	5.18000	07-17-06	50,000,000.00	49,884,888.89	49,935,000.00
PSI	NTRD	CPD	69234	SHEFFIELD RECEIVABLES CORP CP	5.19000	07-17-06	50,000,000.00	49,884,666.66	49,935,745.00
PSI	NTRD	CPD	69241	PREF RECEIVABLES FDG CORP CP	5.19000	07-17-06	40,000,000.00	39,907,733.34	39,948,000.00
PSI	NTRD	CPD	69246	SHEFFIELD RECEIVABLES CORP CP	5.17000	07-05-06	50,000,000.00	49,971,277.78	49,977,915.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2006
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	69247	PREF RECEIVABLES FDG CORP CP	5.20000	07-19-06	50,000,000.00	49,870,000.00	49,927,885.00
PSI	NTRD	CPD	69250	JUPITER SECURITIZATION CORP CP	5.20000	07-19-06	45,000,000.00	44,883,000.00	44,935,096.50
PSI	NTRD	CPD	69256	CBA (DELAWARE) FINANCE INC CP	5.19000	07-18-06	50,000,000.00	49,877,458.33	49,932,235.00
PSI	NTRD	CPD	69257	VARIABLE FDG CAPITAL CO LLC CP	5.21000	07-21-06	50,000,000.00	49,855,277.77	49,920,775.00
PSI	NTRD	CPD	69265	FALCON ASSET SEC CORP CP	5.21000	07-21-06	25,000,000.00	24,927,638.89	24,960,387.50
PSI	NTRD	CPD	69266	CITIGROUP FUNDING INC CP	5.21000	07-10-06	50,000,000.00	49,934,875.00	49,926,875.00
PSI	NTRD	CPD	69268	BEAR STEARNS COS INC CP	5.22000	07-21-06	50,000,000.00	49,855,000.00	49,846,758.00
PSI	NTRD	CPD	69271	PART AVE RECEIVABLES CO LLC CP	5.20000	07-20-06	50,000,000.00	49,862,777.78	49,924,330.00
PSI	NTRD	CPD	69272	SHEFFIELD RECEIVABLES CORP CP	5.21000	07-18-06	50,000,000.00	49,876,986.11	49,932,235.00
PSI	NTRD	CPD	69277	PREF RECEIVABLES FDG CORP CP	5.22000	07-24-06	26,585,000.00	26,496,339.02	26,537,205.49
PSI	NTRD	CPD	69278	JUPITER SECURITIZATION CORP CP	5.22000	07-20-06	50,000,000.00	49,862,250.00	49,924,330.00
PSI	NTRD	CPD	69279	JUPITER SECURITIZATION CORP CP	5.22000	07-21-06	11,000,000.00	10,968,100.00	10,982,570.50
PSI	NTRD	CPD	69280	JUPITER SECURITIZATION CORP CP	5.23000	07-20-06	50,000,000.00	49,861,986.11	49,924,330.00
PSI	NTRD	CPD	69281	JUPITER SECURITIZATION CORP CP	5.23000	07-20-06	1,446,000.00	1,442,008.64	1,443,811.62
PSI	NTRD	CPD	69282	PART AVE RECEIVABLES CO LLC CP	5.23000	07-20-06	50,000,000.00	49,861,986.11	49,924,330.00
PSI	NTRD	CPD	69285	PART AVE RECEIVABLES CO LLC CP	5.22000	07-20-06	40,000,000.00	39,889,800.00	39,939,464.00
PSI	NTRD	CPD	69286	CITIGROUP FUNDING INC CP	5.20000	07-11-06	50,000,000.00	49,927,777.78	49,956,830.00
PSI	NTRD	CPD	69295	VARIABLE FDG CAPITAL CO LLC CP	5.23000	07-24-06	50,000,000.00	49,832,930.56	49,910,110.00
PSI	NTRD	CPD	69296	VARIABLE FDG CAPITAL CO LLC CP	5.21000	07-14-06	50,000,000.00	49,905,930.55	49,945,665.00
PSI	NTRD	CPD	69297	SHEFFIELD RECEIVABLES CORP CP	5.25000	08-07-06	50,000,000.00	49,730,208.34	49,863,435.00
PSI	NTRD	CPD	69299	VARIABLE FDG CAPITAL CO LLC CP	5.22000	07-24-06	20,000,000.00	19,933,300.00	19,964,044.00
PSI	NTRD	CPD	69306	PART AVE RECEIVABLES CO LLC CP	5.25000	07-24-06	50,000,000.00	49,832,291.67	49,910,110.00
PSI	NTRD	CPD	69313	CRC FUNDING LLC CP	5.25000	07-21-06	43,857,000.00	43,729,083.75	43,788,311.17
PSI	NTRD	CPD	69331	PART AVE RECEIVABLES CO LLC CP	5.28000	07-26-06	50,000,000.00	49,816,666.67	49,903,000.00
PSI	NTRD	CPD	69332	CAFCO LLC CP	5.30000	08-11-06	50,000,000.00	49,698,194.45	49,848,040.00
PSI	NTRD	CPD	69333	FALCON ASSET SEC CORP CP	5.27000	07-26-06	50,000,000.00	49,817,013.89	49,903,000.00
PSI	NTRD	CPD	69334	BEAR STEARNS COS INC CP	5.28000	07-26-06	50,000,000.00	49,816,666.67	49,903,000.00
PSI	NTRD	CPD	69343	MORGAN STANLEY CP	5.27000	07-07-06	50,000,000.00	49,956,083.34	49,970,555.00
PSI	NTRD	CPD	69344	MORGAN STANLEY CP	5.27000	07-07-06	50,000,000.00	49,956,083.34	49,970,555.00
PSI	NTRD	CPD	69345	SHEFFIELD RECEIVABLES CORP CP	5.29000	08-02-06	50,000,000.00	49,764,888.89	49,882,375.00
PSI	NTRD	CPD	69349	PREF RECEIVABLES FDG CORP CP	5.30000	07-12-06	25,056,000.00	25,015,423.20	25,032,334.61
PSI	NTRD	CPD	69351	CRC FUNDING LLC CP	5.33000	08-25-06	50,000,000.00	49,592,847.22	49,792,470.00
PSI	NTRD	CPD	69352	CRC FUNDING LLC CP	5.33000	08-25-06	10,000,000.00	9,918,569.44	9,958,494.00
PSI	NTRD	CPD	69361	PART AVE RECEIVABLES CO LLC CP	5.27000	07-28-06	50,000,000.00	49,802,375.00	49,895,885.00
PSI	NTRD	CPD	69362	FALCON ASSET SEC CORP CP	5.26000	07-28-06	25,000,000.00	24,901,375.00	24,947,942.50
PSI	NTRD	CPD	69363	JUPITER SECURITIZATION CORP CP	5.26000	07-28-06	25,335,000.00	25,235,053.43	25,282,244.93
PSI	NTRD	CPD	69364	FALCON ASSET SEC CORP CP	5.27000	07-28-06	25,335,000.00	25,234,863.42	25,282,244.93
PSI	NTRD	CPD	69365	HSBC USA INC CP	5.29000	08-08-06	50,000,000.00	49,720,805.56	49,857,985.00
PSI	NTRD	CPD	69366	HSBC USA INC CP	5.29000	08-08-06	50,000,000.00	49,720,805.56	49,857,985.00
PSI	NTRD	CPD	69382	CAFCO LLC CP	5.32000	08-17-06	46,000,000.00	45,680,504.45	45,838,581.40

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	69385	HSBC USA INC CP	5.30000	08-07-06	50,000,000.00	49,727,638.89	49,861,855.00
PSI	NTRD	CPD	69389	FALCON ASSET SEC CORP CP	5.28000	07-03-06	14,045,000.00	14,040,880.13	14,045,000.00
PSI	NTRD	CPD	69390	MORGAN STANLEY CP	5.28000	07-14-06	50,000,000.00	49,904,666.66	49,949,220.00
PSI	NTRD	CPD	69391	MORGAN STANLEY CP	5.28000	07-14-06	50,000,000.00	49,904,666.66	49,949,220.00
PSI	NTRD	CPD	69399	ING AMERICA INS HLDGS INC CP	5.28000	07-21-06	50,000,000.00	49,853,333.33	49,925,205.00
CPD Total							<u>3,691,963,000.00</u>	<u>3,682,132,464.09</u>	<u>3,686,410,123.53</u>
PSI	NTRD	CPI	69203	TOYOTA MOTOR CREDIT CORP CP	5.08000	07-12-06	50,000,000.00	50,000,000.00	49,997,308.00
PSI	NTRD	CPI	69242	AIG FUNDING INC CP	5.14500	07-17-06	2,015,000.00	2,015,000.00	2,014,912.03
PSI	NTRD	CPI	69249	AIG FUNDING INC CP	5.17500	07-18-06	50,000,000.00	50,000,000.00	49,998,461.50
PSI	NTRD	CPI	69284	TOYOTA MOTOR CREDIT CORP CP	5.19000	07-21-06	50,000,000.00	50,000,000.00	49,998,711.50
PSI	NTRD	CPI	69335	AMERICAN GEN FINANCE CORP CP	5.24000	07-10-06	50,000,000.00	50,000,000.00	49,999,967.00
PSI	NTRD	CPI	69336	AMERICAN GEN FINANCE CORP CP	5.24000	07-10-06	25,000,000.00	25,000,000.00	24,999,983.50
PSI	NTRD	CPI	69346	TOYOTA MOTOR CREDIT CORP CP	5.23000	07-12-06	25,000,000.00	25,000,000.00	24,999,909.50
PSI	NTRD	CPI	69387	AIG FUNDING INC CP	5.23000	07-14-06	21,596,000.00	21,596,000.00	21,595,921.61
PSI	NTRD	CPI	69392	GE CAPITAL CORP CP	5.25000	07-03-06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	69393	GE CAPITAL CORP CP	5.25000	07-03-06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	69394	GE CAPITAL CORP CP	5.25000	07-03-06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	69395	GE CAPITAL CORP CP	5.25000	07-03-06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	69396	GE CAPITAL CORP CP	5.25000	07-03-06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	69397	GE CAPITAL CORP CP	5.25000	07-03-06	41,712,000.00	41,712,000.00	41,712,000.00
PSI	NTRD	CPI	69401	AMEX CREDIT CORP CP	5.20000	07-17-06	1,479,000.00	1,479,000.00	1,479,000.00
CPI Total							<u>566,802,000.00</u>	<u>566,802,000.00</u>	<u>566,796,174.64</u>
PSI	NTRD	CSSU2	68785	WELLS FARGO BK NA MTN (CALLABLE)	5.15000	10-22-07	50,000,000.00	50,000,000.00	50,001,500.00
CSSU2 Total							<u>50,000,000.00</u>	<u>50,000,000.00</u>	<u>50,001,500.00</u>
PSI	NTRD	CTDM	66673	CAL TRUST MTA	0.00000	12-31-06	5,000,000.00	5,000,000.00	4,949,135.30
PSI	NTRD	CTDM	66967	CAL TRUST MTA	0.00000	12-31-06	497.53	497.53	492.46
PSI	NTRD	CTDM	66968	CAL TRUST MTA	0.00000	12-31-06	13,710.48	13,710.48	13,612.55
PSI	NTRD	CTDM	67221	CAL TRUST MTA	0.00000	12-31-06	14,658.34	14,658.34	14,538.80
PSI	NTRD	CTDM	67690	CAL TRUST MTA	0.00000	12-31-06	14,717.94	14,717.94	14,597.92
PSI	NTRD	CTDM	67958	CAL TRUST MTA	0.00000	12-31-06	16,121.47	16,121.47	15,990.01
PSI	NTRD	CTDM	68247	CAL TRUST MTA	0.00000	12-31-06	16,709.19	16,709.19	16,606.78
PSI	NTRD	CTDM	68528	CAL TRUST MTA	0.00000	12-31-06	17,907.19	17,907.19	17,833.87
PSI	NTRD	CTDM	68867	CAL TRUST MTA	0.00000	12-31-06	16,943.53	16,943.53	16,891.45
PSI	NTRD	CTDM	69128	CAL TRUST MTA	0.00000	12-31-06	20,813.05	20,813.05	20,791.68
PSI	NTRD	CTDM	69407	CAL TRUST MTA	0.00000	12-31-06	20,573.52	20,573.52	20,573.52
CTDM Total							<u>5,152,652.24</u>	<u>5,152,652.24</u>	<u>5,101,064.34</u>

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FCDN	67483	FFCB D/N	4.45000	12-15-06	28,000,000.00	27,421,994.45	27,325,200.00
PSI	NTRD	FCDN	67608	FFCB D/N	4.44000	12-15-06	25,000,000.00	24,485,083.33	24,397,500.00
PSI	NTRD	FCDN	67659	FFCB D/N	4.44000	12-15-06	25,000,000.00	24,485,083.33	24,397,500.00
PSI	NTRD	FCDN	68058	FFCB D/N	4.64000	11-09-06	10,000,000.00	9,831,155.55	9,812,000.00
FCDN Total							88,000,000.00	86,223,316.66	85,932,200.00
PSI	NTRD	FFCB	58463	FFCB (CALLABLE)	3.05000	08-25-06	24,243,333.33	24,243,029.18	24,159,996.87
PSI	NTRD	FFCB	58835	FFCB	2.75000	09-22-06	39,950,000.00	39,942,429.57	39,712,796.88
PSI	NTRD	FFCB	61098	FFCB (CALLABLE)	3.24000	04-23-07	10,175,000.00	10,175,000.00	9,990,578.13
PSI	NTRD	FFCB	61158	FFCB (CALLABLE)	2.87000	04-19-07	14,675,000.00	14,653,045.23	14,372,328.13
PSI	NTRD	FFCB	61449	FFCB (CALLABLE)	3.75000	05-18-07	10,005,000.00	10,005,000.00	9,851,798.44
PSI	NTRD	FFCB	61646	FFCB	2.12500	07-17-06	50,000,000.00	49,980,899.47	49,937,500.00
PSI	NTRD	FFCB	66091	FFCB	3.75000	05-25-07	25,925,000.00	25,817,710.51	25,519,921.88
PSI	NTRD	FFCB	66092	FFCB	2.25000	09-01-06	17,975,000.00	17,919,748.67	17,885,125.00
PSI	NTRD	FFCB	66568	FFCB	4.07000	10-30-06	50,000,000.00	49,998,468.35	49,781,250.00
PSI	NTRD	FFCB	66609	FFCB	4.20000	10-03-06	25,000,000.00	24,998,750.96	24,921,875.00
PSI	NTRD	FFCB	66610	FFCB	4.20000	10-03-06	25,000,000.00	25,000,000.00	24,921,875.00
PSI	NTRD	FFCB	66859	FFCB	2.75000	09-29-06	29,700,000.00	29,577,613.09	29,505,093.75
PSI	NTRD	FFCB	67408	FFCB	4.11000	02-02-07	9,790,000.00	9,754,213.78	9,710,456.25
PSI	NTRD	FFCB	67447	FFCB	3.75000	06-13-07	50,000,000.00	49,600,472.48	49,187,500.00
PSI	NTRD	FFCB	67448	FFCB	3.75000	06-13-07	7,424,000.00	7,364,678.15	7,303,360.00
PSI	NTRD	FFCB	67449	FFCB	4.00000	04-16-07	8,535,000.00	8,492,555.99	8,433,646.88
PSI	NTRD	FFCB	67452	FFCB	1.87500	01-16-07	4,500,000.00	4,434,878.88	4,412,812.50
PSI	NTRD	FFCB	67481	FFCB	4.40000	03-26-07	50,000,000.00	49,914,338.27	49,593,750.00
PSI	NTRD	FFCB	67526	FFCB	4.60000	02-05-07	8,625,000.00	8,623,166.14	8,576,484.38
PSI	NTRD	FFCB	67551	FFCB	7.21000	04-04-07	4,500,000.00	4,581,846.94	4,553,437.50
PSI	NTRD	FFCB	67567	FFCB	4.65000	05-21-07	50,000,000.00	49,975,416.34	49,625,000.00
PSI	NTRD	FFCB	67676	FFCB	6.60000	07-07-06	15,800,000.00	15,805,124.32	15,800,000.00
PSI	NTRD	FFCB	67688	FFCB	4.62500	01-03-07	20,000,000.00	19,997,438.02	19,906,250.00
PSI	NTRD	FFCB	67883	FFCB	4.62500	04-25-07	25,825,000.00	25,804,658.55	25,639,382.81
PSI	NTRD	FFCB	67955	FFCB (CALLABLE)	5.04000	05-09-08	50,000,000.00	49,958,658.54	49,546,875.00
PSI	NTRD	FFCB	67968	FFCB	1.87500	01-16-07	12,720,000.00	12,523,952.73	12,473,550.00
PSI	NTRD	FFCB	68044	FFCB	4.62500	12-27-06	8,250,000.00	8,242,892.28	8,213,906.25
PSI	NTRD	FFCB	68045	FFCB	4.60000	10-25-07	33,835,000.00	33,715,356.62	33,443,782.81
PSI	NTRD	FFCB	68046	FFCB	4.87500	02-15-08	30,000,000.00	30,000,000.00	29,700,000.00
PSI	NTRD	FFCB	68065	FFCB	4.85000	02-15-07	50,000,000.00	49,993,948.75	49,781,250.00
PSI	NTRD	FFCB	68066	FFCB	4.85000	02-15-07	50,000,000.00	49,993,948.75	49,781,250.00
PSI	NTRD	FFCB	68076	FFCB (CALLABLE)	5.24000	02-17-09	12,100,000.00	12,091,291.09	11,990,343.75
PSI	NTRD	FFCB	68097	FFCB (CALLABLE)	5.12500	02-22-08	35,000,000.00	35,000,000.00	34,759,375.00
PSI	NTRD	FFCB	68160	FFCB	4.90000	03-01-07	25,000,000.00	25,000,000.00	24,890,625.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	68162	FFCB (CALLABLE)	5.00000	09-06-07	19,365,000.00	19,361,952.39	19,243,968.75
PSI	NTRD	FFCB	68174	FFCB	3.25000	06-15-07	25,000,000.00	24,620,389.18	24,476,562.50
PSI	NTRD	FFCB	68175	FFCB	3.00000	01-12-07	10,000,000.00	9,899,947.98	9,868,750.00
PSI	NTRD	FFCB	68273	FFCB	4.87500	06-13-07	22,000,000.00	21,976,279.47	21,869,375.00
PSI	NTRD	FFCB	68280	FFCB (CALLABLE)	5.20000	09-29-08	50,000,000.00	50,000,000.00	49,703,125.00
PSI	NTRD	FFCB	68281	FFCB (CALLABLE)	5.05000	06-20-07	25,000,000.00	25,000,000.00	24,882,812.50
PSI	NTRD	FFCB	68290	FFCB (CALLABLE)	5.05000	06-20-07	26,510,000.00	26,510,000.00	26,385,734.38
PSI	NTRD	FFCB	68300	FFCB (CALLABLE)	5.37000	03-16-09	15,000,000.00	15,000,000.00	14,887,500.00
PSI	NTRD	FFCB	68313	FFCB (CALLABLE)	4.50000	02-11-09	5,971,000.00	5,878,834.57	5,836,652.50
PSI	NTRD	FFCB	68385	FFCB (CALLABLE)	5.35000	02-23-09	30,000,000.00	30,000,000.00	29,850,000.00
PSI	NTRD	FFCB	68386	FFCB (CALLABLE)	5.20000	10-03-08	50,000,000.00	49,953,966.08	49,578,125.00
PSI	NTRD	FFCB	68399	FFCB (CALLABLE)	5.23000	04-13-09	25,000,000.00	25,000,000.00	24,843,750.00
PSI	NTRD	FFCB	68400	FFCB (CALLABLE)	5.23000	04-13-09	25,000,000.00	25,000,000.00	24,843,750.00
PSI	NTRD	FFCB	68401	FFCB (CALLABLE)	5.20000	03-28-08	25,000,000.00	24,993,202.80	24,867,187.50
PSI	NTRD	FFCB	68506	FFCB	4.90000	03-27-07	20,500,000.00	20,470,976.32	20,403,906.25
PSI	NTRD	FFCB	68517	FFCB (CALLABLE)	5.34000	04-03-09	23,075,000.00	23,028,569.35	22,887,515.63
PSI	NTRD	FFCB	68518	FFCB (CALLABLE)	5.35000	10-07-08	30,000,000.00	30,000,000.00	29,812,500.00
PSI	NTRD	FFCB	68519	FFCB (CALLABLE)	5.45000	04-07-09	30,000,000.00	30,000,000.00	29,803,125.00
PSI	NTRD	FFCB	68566	FFCB	5.03000	03-14-08	25,000,000.00	24,966,224.26	24,812,500.00
PSI	NTRD	FFCB	68569	FFCB (CALLABLE)	5.35000	02-23-09	16,842,000.00	16,817,738.58	16,757,790.00
PSI	NTRD	FFCB	68616	FFCB	5.03000	03-14-08	29,540,000.00	29,482,045.61	29,318,450.00
PSI	NTRD	FFCB	68639	FFCB	4.85000	11-16-07	14,320,000.00	14,260,304.24	14,194,700.00
PSI	NTRD	FFCB	68650	FFCB (CALLABLE)	5.50000	03-18-09	35,000,000.00	34,984,041.64	34,803,125.00
PSI	NTRD	FFCB	68722	FFCB (CALLABLE)	5.55000	04-24-09	10,000,000.00	10,000,000.00	9,956,250.00
PSI	NTRD	FFCB	68805	FFCB	4.65000	02-01-07	12,810,000.00	12,768,246.69	12,741,946.88
PSI	NTRD	FFCB	68810	FFCB	5.18000	05-02-07	35,000,000.00	35,000,000.00	34,890,625.00
PSI	NTRD	FFCB	68852	FFCB (CALLABLE)	5.60000	04-03-09	24,350,000.00	24,350,000.00	24,243,468.75
PSI	NTRD	FFCB	68866	FFCB	5.12500	08-01-08	19,300,000.00	19,277,111.05	19,173,343.75
PSI	NTRD	FFCB	68955	FFCB (CALLABLE)	5.70000	11-18-09	20,000,000.00	20,000,000.00	19,906,250.00
PSI	NTRD	FFCB	68956	FFCB (CALLABLE)	5.87500	05-18-11	20,500,000.00	20,500,000.00	20,391,093.75
PSI	NTRD	FFCB	68968	FFCB (CALLABLE)	5.78000	04-26-10	20,500,000.00	20,459,344.75	20,442,343.75
PSI	NTRD	FFCB	68978	FFCB (CALLABLE)	5.70000	05-23-11	35,000,000.00	35,000,000.00	34,715,625.00
PSI	NTRD	FFCB	68992	FFCB (CALLABLE)	5.60000	04-28-11	25,000,000.00	24,891,032.93	24,773,437.50
PSI	NTRD	FFCB	69062	FFCB	5.25000	12-04-07	25,000,000.00	25,000,000.00	24,914,062.50
PSI	NTRD	FFCB	69124	FFCB (CALLABLE)	5.84000	06-01-11	28,175,000.00	28,133,431.85	27,998,906.25
PSI	NTRD	FFCB	69125	FFCB	5.25000	12-04-07	15,000,000.00	14,999,574.50	14,948,437.50
PSI	NTRD	FFCB	69126	FFCB	5.25000	12-04-07	25,000,000.00	24,999,409.03	24,914,062.50
PSI	NTRD	FFCB	69159	FFCB (CALLABLE)	5.40000	06-26-09	25,000,000.00	25,000,000.00	24,851,562.50
PSI	NTRD	FFCB	69168	FFCB	3.65000	12-03-07	13,700,000.00	13,399,063.38	13,357,500.00
PSI	NTRD	FFCB	69169	FFCB	5.25000	12-04-07	12,000,000.00	11,996,329.10	11,958,750.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	69180	FFCB (CALLABLE)	5.87500	06-14-10	15,000,000.00	15,000,000.00	14,939,062.50
PSI	NTRD	FFCB	69181	FFCB (CALLABLE)	5.59000	12-15-08	20,000,000.00	19,995,284.03	19,925,000.00
PSI	NTRD	FFCB	69202	FFCB (CALLABLE)	5.48000	06-29-09	25,000,000.00	25,000,000.00	24,882,812.50
PSI	NTRD	FFCB	69219	FFCB (CALLABLE)	5.60000	04-28-11	35,625,000.00	35,473,982.04	35,302,148.44
PSI	NTRD	FFCB	69228	FFCB (CALLABLE)	5.64000	06-22-09	25,000,000.00	25,000,000.00	24,937,500.00
PSI	NTRD	FFCB	69229	FFCB (CALLABLE)	5.64000	06-22-09	24,900,000.00	24,900,000.00	24,837,750.00
PSI	NTRD	FFCB	69230	FFCB (CALLABLE)	5.44000	05-22-08	21,920,000.00	21,876,295.18	21,824,100.00
PSI	NTRD	FFCB	69275	FFCB	5.08000	03-16-09	25,000,000.00	24,768,027.63	24,781,250.00
PSI	NTRD	FFCB	69276	FFCB (CALLABLE)	5.64000	06-15-09	20,000,000.00	19,935,655.36	19,912,500.00
PSI	NTRD	FFCB	69292	FFCB (CALLABLE)	5.64000	06-22-09	2,960,000.00	2,951,192.92	2,952,600.00
PSI	NTRD	FFCB	69293	FFCB (CALLABLE)	5.73000	06-29-09	10,000,000.00	9,994,510.04	9,981,250.00
PSI	NTRD	FFCB	69294	FFCB (CALLABLE)	5.87000	12-20-10	18,800,000.00	18,771,971.64	18,700,125.00
PSI	NTRD	FFCB	69304	FFCB (CALLABLE)	5.75000	10-28-09	24,450,000.00	24,437,561.21	24,396,515.63
FFCB Total							<u>2,097,665,333.33</u>	<u>2,094,263,027.45</u>	<u>2,083,364,361.92</u>
PSI	NTRD	FFRN	67354	FFCB FRN	5.26563	06-19-07	50,000,000.00	49,995,195.10	49,999,500.00
FFRN Total							<u>50,000,000.00</u>	<u>49,995,195.10</u>	<u>49,999,500.00</u>
PSI	NTRD	FHLB	60868	FHLB (CALLABLE)	2.10000	07-21-06	25,000,000.00	25,000,000.00	24,960,937.50
PSI	NTRD	FHLB	60869	FHLB (CALLABLE)	2.10000	07-21-06	25,000,000.00	25,000,000.00	24,960,937.50
PSI	NTRD	FHLB	60884	FHLB (CALLABLE)	2.10000	10-13-06	50,000,000.00	50,000,000.00	49,546,875.00
PSI	NTRD	FHLB	63451	FHLB (CALLABLE)	2.05000	07-11-06	15,000,000.00	14,995,494.75	14,990,625.00
PSI	NTRD	FHLB	63453	FHLB (CALLABLE)	3.33000	01-04-07	50,000,000.00	50,000,000.00	49,453,125.00
PSI	NTRD	FHLB	66536	FHLB	4.12500	08-16-06	25,000,000.00	25,001,389.73	24,960,937.50
PSI	NTRD	FHLB	67422	FHLB	2.87500	02-15-07	50,000,000.00	49,434,990.65	49,187,500.00
PSI	NTRD	FHLB	67423	FHLB	2.87500	02-15-07	1,015,000.00	1,003,530.31	998,506.25
PSI	NTRD	FHLB	67445	FHLB	3.37500	02-23-07	50,000,000.00	49,600,096.55	49,328,125.00
PSI	NTRD	FHLB	67446	FHLB	3.37500	02-23-07	25,000,000.00	24,800,048.28	24,664,062.50
PSI	NTRD	FHLB	67451	FHLB	4.62500	12-19-06	14,300,000.00	14,299,129.07	14,241,906.25
PSI	NTRD	FHLB	67558	FHLB	3.75000	05-15-07	25,000,000.00	24,795,669.41	24,625,000.00
PSI	NTRD	FHLB	67566	FHLB	4.87500	05-15-07	11,030,000.00	11,042,128.23	10,967,956.25
PSI	NTRD	FHLB	67569	FHLB	3.50000	05-15-07	18,950,000.00	18,751,695.14	18,624,296.88
PSI	NTRD	FHLB	67702	FHLB (CALLABLE)	4.50000	08-23-07	10,000,000.00	9,965,787.23	9,881,250.00
PSI	NTRD	FHLB	67734	FHLB	3.80000	12-29-06	25,150,000.00	25,045,712.04	24,937,796.88
PSI	NTRD	FHLB	67735	FHLB	2.78000	04-16-07	18,940,000.00	18,666,471.02	18,543,443.75
PSI	NTRD	FHLB	67736	FHLB (CALLABLE)	4.50000	08-23-07	8,500,000.00	8,469,940.78	8,399,062.50
PSI	NTRD	FHLB	67768	FHLB (CALLABLE)	4.25000	08-08-07	14,020,000.00	13,951,216.66	13,818,462.50
PSI	NTRD	FHLB	67782	FHLB (CALLABLE)	4.75000	07-26-07	50,000,000.00	50,000,000.00	49,609,375.00
PSI	NTRD	FHLB	67794	FHLB	5.37500	02-15-07	37,500,000.00	37,640,327.07	37,453,125.00
PSI	NTRD	FHLB	67795	FHLB	2.87500	02-15-07	14,425,000.00	14,265,420.26	14,190,593.75

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	67796	FHLB (CALLABLE)	4.85000	11-01-07	50,000,000.00	50,000,000.00	49,562,500.00
PSI	NTRD	FHLB	67855	FHLB (CALLABLE)	5.00000	01-28-08	20,000,000.00	19,998,417.58	19,837,500.00
PSI	NTRD	FHLB	67881	FHLB (CALLABLE)	4.75000	08-16-07	12,175,000.00	12,174,541.77	12,072,273.44
PSI	NTRD	FHLB	67894	FHLB (CALLABLE)	5.00000	02-15-08	25,000,000.00	25,000,000.00	24,789,062.50
PSI	NTRD	FHLB	67895	FHLB (CALLABLE)	5.00000	02-15-08	25,000,000.00	24,997,965.75	24,789,062.50
PSI	NTRD	FHLB	67956	FHLB (CALLABLE)	4.87500	01-30-08	25,000,000.00	24,952,967.45	24,757,812.50
PSI	NTRD	FHLB	67979	FHLB (CALLABLE)	5.00000	11-21-07	25,000,000.00	25,000,000.00	24,820,312.50
PSI	NTRD	FHLB	67980	FHLB (CALLABLE)	5.00000	11-21-07	25,000,000.00	25,000,000.00	24,820,312.50
PSI	NTRD	FHLB	67982	FHLB (CALLABLE)	5.15000	05-22-08	25,000,000.00	25,000,000.00	24,812,500.00
PSI	NTRD	FHLB	68008	FHLB (CALLABLE)	5.25000	02-13-09	25,000,000.00	25,000,000.00	24,820,312.50
PSI	NTRD	FHLB	68129	FHLB (CALLABLE)	5.10000	03-06-08	50,000,000.00	49,973,751.71	49,671,875.00
PSI	NTRD	FHLB	68228	FHLB (CALLABLE)	5.17000	09-21-07	25,000,000.00	25,000,000.00	24,882,812.50
PSI	NTRD	FHLB	68229	FHLB (CALLABLE)	5.12500	09-21-07	25,000,000.00	25,000,000.00	24,867,187.50
PSI	NTRD	FHLB	68254	FHLB (CALLABLE)	5.15000	12-21-07	25,000,000.00	25,000,000.00	24,812,500.00
PSI	NTRD	FHLB	68255	FHLB (CALLABLE)	5.15000	12-21-07	25,000,000.00	25,000,000.00	24,812,500.00
PSI	NTRD	FHLB	68322	FHLB (CALLABLE)	5.25000	10-03-07	25,000,000.00	25,000,000.00	24,906,250.00
PSI	NTRD	FHLB	68491	FHLB (CALLABLE)	4.90000	07-24-08	50,000,000.00	49,679,972.85	49,437,500.00
PSI	NTRD	FHLB	68492	FHLB (CALLABLE)	5.40000	04-20-09	25,000,000.00	25,000,000.00	24,828,125.00
PSI	NTRD	FHLB	68493	FHLB (CALLABLE)	5.37500	04-20-09	25,000,000.00	25,000,000.00	24,812,500.00
PSI	NTRD	FHLB	68505	FHLB (CALLABLE)	5.10000	03-06-08	25,000,000.00	24,938,904.39	24,835,937.50
PSI	NTRD	FHLB	68507	FHLB (CALLABLE)	5.47000	04-17-09	25,000,000.00	25,000,000.00	24,859,375.00
PSI	NTRD	FHLB	68994	FHLB (CALLABLE)	5.62500	05-27-11	25,000,000.00	25,000,000.00	24,835,937.50
PSI	NTRD	FHLB	69050	FHLB (CALLABLE)	5.50000	06-12-09	25,000,000.00	25,000,000.00	24,859,375.00
PSI	NTRD	FHLB	69063	FHLB (CALLABLE)	5.70000	06-12-09	25,000,000.00	25,000,000.00	24,921,875.00
PSI	NTRD	FHLB	69064	FHLB (CALLABLE)	5.62500	06-12-09	50,000,000.00	50,000,000.00	49,828,125.00
PSI	NTRD	FHLB	69115	FHLB (CALLABLE)	4.25000	09-17-08	10,000,000.00	9,773,191.07	9,750,000.00
PSI	NTRD	FHLB	69136	FHLB (CALLABLE)	5.50000	06-13-08	25,000,000.00	25,000,000.00	24,937,500.00
PSI	NTRD	FHLB	69137	FHLB (CALLABLE)	5.75000	06-19-09	25,000,000.00	25,000,000.00	24,937,500.00
PSI	NTRD	FHLB	69139	FHLB (CALLABLE)	5.78000	06-22-09	25,000,000.00	25,000,000.00	24,945,312.50
PSI	NTRD	FHLB	69244	FHLB	5.12500	06-13-08	50,000,000.00	49,707,650.41	49,671,875.00
PSI	NTRD	FHLB	69254	FHLB (CALLABLE)	5.70000	06-29-09	25,000,000.00	25,000,000.00	24,968,750.00
PSI	NTRD	FHLB	69328	FHLB (CALLABLE)	6.00000	06-29-11	25,000,000.00	25,000,000.00	24,921,875.00
FHLB Total							1,456,005,000.00	1,452,926,410.16	1,444,730,235.95
PSI	NTRD	FHLM	62216	FHLMC (CALLABLE)	3.00000	11-17-06	12,650,000.00	12,649,785.57	12,535,359.38
PSI	NTRD	FHLM	62360	FHLMC (CALLABLE)	3.12500	09-22-06	27,420,000.00	27,420,000.00	27,274,331.25
PSI	NTRD	FHLM	62422	FHLMC (CALLABLE)	3.00000	09-29-06	50,000,000.00	50,000,000.00	49,699,000.00
PSI	NTRD	FHLM	62423	FHLMC (CALLABLE)	3.00000	09-29-06	50,000,000.00	50,000,000.00	49,699,000.00
PSI	NTRD	FHLM	63036	FHLMC (CALLABLE)	2.00000	07-07-06	17,500,000.00	17,497,065.61	17,493,175.00
PSI	NTRD	FHLM	65615	FHLMC (CALLABLE)	4.00000	12-29-06	25,000,000.00	24,997,522.81	24,806,750.00

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PSI	NTRD	FHLM	65755	FHLMC	2.75000	08-15-06	40,000,000.00	39,949,722.63	39,875,000.00
PSI	NTRD	FHLM	65878	FHLMC	2.75000	08-15-06	50,000,000.00	49,928,665.41	49,843,750.00
PSI	NTRD	FHLM	65892	FHLMC	2.75000	08-15-06	50,000,000.00	49,928,712.31	49,843,750.00
PSI	NTRD	FHLM	65896	FHLMC (CALLABLE)	3.00000	09-29-06	43,600,000.00	43,495,965.28	43,337,528.00
PSI	NTRD	FHLM	65915	FHLMC	2.75000	08-15-06	25,000,000.00	24,962,660.77	24,921,875.00
PSI	NTRD	FHLM	66082	FHLMC (CALLABLE)	4.05000	06-28-07	25,000,000.00	24,933,685.34	24,649,250.00
PSI	NTRD	FHLM	66093	FHLMC	3.75000	03-15-07	25,000,000.00	24,919,088.56	24,692,750.00
PSI	NTRD	FHLM	66103	FHLMC	2.85000	02-23-07	25,000,000.00	24,782,576.45	24,578,125.00
PSI	NTRD	FHLM	66513	FHLMC (CALLABLE)	4.12500	09-27-06	32,540,000.00	32,540,000.00	32,437,824.40
PSI	NTRD	FHLM	66514	FHLMC (CALLABLE)	4.12500	09-27-06	25,000,000.00	25,000,000.00	24,921,500.00
PSI	NTRD	FHLM	66515	FHLMC (CALLABLE)	4.12500	09-27-06	25,000,000.00	25,000,000.00	24,921,500.00
PSI	NTRD	FHLM	66535	FHLMC (CALLABLE)	4.17000	10-18-06	25,000,000.00	24,999,721.23	24,909,000.00
PSI	NTRD	FHLM	66593	FHLMC (CALLABLE)	4.25000	10-23-06	25,000,000.00	24,999,853.47	24,906,250.00
PSI	NTRD	FHLM	66611	FHLMC (CALLABLE)	4.25000	10-23-06	25,000,000.00	24,996,565.71	24,906,250.00
PSI	NTRD	FHLM	66612	FHLMC (CALLABLE)	4.25000	10-23-06	12,190,000.00	12,188,883.63	12,144,287.50
PSI	NTRD	FHLM	66627	FHLMC (CALLABLE)	4.50000	04-11-07	50,000,000.00	50,000,000.00	49,602,000.00
PSI	NTRD	FHLM	66689	FHLMC	3.80000	12-27-06	16,285,000.00	16,239,506.33	16,149,997.35
PSI	NTRD	FHLM	67259	FHLMC (CALLABLE)	5.00000	12-20-07	50,000,000.00	50,000,000.00	49,650,500.00
PSI	NTRD	FHLM	67297	FHLMC	4.25000	02-28-07	25,000,000.00	24,919,436.64	24,789,500.00
PSI	NTRD	FHLM	67703	FHLMC	4.25000	02-28-07	50,000,000.00	49,875,823.39	49,579,000.00
PSI	NTRD	FHLM	67723	FHLMC (CALLABLE)	5.00000	01-28-08	50,000,000.00	50,000,000.00	49,593,000.00
PSI	NTRD	FHLM	67748	FHLMC (CALLABLE)	4.80000	06-15-07	25,000,000.00	24,994,985.63	24,824,000.00
PSI	NTRD	FHLM	67758	FHLMC (CALLABLE)	5.00000	01-28-08	50,000,000.00	50,000,000.00	49,593,000.00
PSI	NTRD	FHLM	67759	FHLMC (CALLABLE)	5.00000	02-01-08	50,000,000.00	50,000,000.00	49,591,500.00
PSI	NTRD	FHLM	67780	FHLMC (CALLABLE)	4.76250	02-09-07	50,000,000.00	50,000,000.00	49,767,000.00
PSI	NTRD	FHLM	67781	FHLMC (CALLABLE)	4.76000	02-09-07	30,000,000.00	29,991,334.20	29,859,375.00
PSI	NTRD	FHLM	67784	FHLMC (CALLABLE)	4.88000	08-01-07	50,000,000.00	50,000,000.00	49,657,500.00
PSI	NTRD	FHLM	67785	FHLMC (CALLABLE)	4.85000	08-09-07	50,000,000.00	50,000,000.00	49,634,500.00
PSI	NTRD	FHLM	67829	FHLMC (CALLABLE)	5.00000	01-28-08	50,000,000.00	50,000,000.00	49,593,000.00
PSI	NTRD	FHLM	67981	FHLMC (CALLABLE)	5.00000	02-21-08	25,000,000.00	25,000,000.00	24,794,750.00
PSI	NTRD	FHLM	68098	FHLMC (CALLABLE)	5.12500	02-27-08	50,000,000.00	50,000,000.00	49,588,500.00
PSI	NTRD	FHLM	68099	FHLMC (CALLABLE)	5.12500	02-27-08	50,000,000.00	50,000,000.00	49,588,500.00
PSI	NTRD	FHLM	68115	FHLMC (CALLABLE)	5.25000	03-07-08	39,919,000.00	39,915,641.56	39,599,248.81
PSI	NTRD	FHLM	68161	FHLMC	5.12500	02-27-08	50,000,000.00	49,989,623.29	49,588,500.00
PSI	NTRD	FHLM	68173	FHLMC (CALLABLE)	5.12500	02-27-08	15,000,000.00	14,998,754.79	14,876,550.00
PSI	NTRD	FHLM	68256	FHLMC (CALLABLE)	5.25000	09-22-08	25,000,000.00	25,000,000.00	24,820,500.00
PSI	NTRD	FHLM	68665	FHLMC (CALLABLE)	5.30000	05-11-07	30,000,000.00	30,000,244.04	29,922,000.00
PSI	NTRD	FHLM	68808	FHLMC (CALLABLE)	5.80000	05-09-11	25,000,000.00	25,000,000.00	24,921,875.00
PSI	NTRD	FHLM	68809	FHLMC (CALLABLE)	5.75000	05-11-11	25,000,000.00	24,963,547.37	24,880,000.00
PSI	NTRD	FHLM	68967	FHLMC (CALLABLE)	6.00000	06-01-10	25,000,000.00	25,000,000.00	24,936,500.00

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PSI	NTRD	FHLM	69117	FHLMC (CALLABLE)	5.50000	04-24-09	30,000,000.00	29,932,728.61	29,856,000.00
		FHLM Total					1,622,104,000.00	1,621,012,100.63	1,611,653,051.69
PSI	NTRD	FNMA	60919	FNMA (CALLABLE)	2.12500	10-05-06	10,000,000.00	9,997,371.30	9,915,625.00
PSI	NTRD	FNMA	61977	FNMA (CALLABLE)	3.03000	08-10-06	50,000,000.00	50,000,000.00	49,875,000.00
		FNMA Total					60,000,000.00	59,997,371.30	59,790,625.00
PSI	NTRD	FRAM	64475	FFCB FRN	5.24750	09-24-07	25,000,000.00	25,000,000.00	25,005,000.00
PSI	NTRD	FRAM	64750	FFCB FRN	5.08625	04-13-07	25,000,000.00	24,999,020.55	25,004,500.00
PSI	NTRD	FRAM	67830	FFCB FRN	5.10000	02-12-09	25,000,000.00	25,005,549.06	24,993,750.00
		FRAM Total					75,000,000.00	75,004,569.61	75,003,250.00
PSI	NTRD	FRAQ	63942	FHLB FRN	5.03900	08-02-06	50,000,000.00	49,997,397.00	49,982,500.00
		FRAQ Total					50,000,000.00	49,997,397.00	49,982,500.00
PSI	NTRD	FRAQ2	62250	FHLMC (CALLABLE)	3.00000	09-14-06	50,000,000.00	50,000,000.00	49,762,000.00
		FRAQ2 Total					50,000,000.00	50,000,000.00	49,762,000.00
PSI	NTRD	HLPC	5058	FHLMC PARTICIPATION CERTIF	9.25000	12-01-08	123,459.46	123,453.21	126,382.98
		HLPC Total					123,459.46	123,453.21	126,382.98
PSI	NTRD	MCPN	62341	FHLMC (CALLABLE)	4.10000	09-10-07	50,000,000.00	50,000,000.00	49,419,000.00
PSI	NTRD	MCPN	62421	FHLMC (CALLABLE)	4.50000	09-27-07	50,000,000.00	50,000,000.00	49,644,000.00
PSI	NTRD	MCPN	65842	FHLB (CALLABLE)	4.30000	07-13-06	50,000,000.00	49,999,671.23	49,984,375.00
PSI	NTRD	MCPN	67804	FHLB (CALLABLE)	4.62500	07-26-07	50,000,000.00	50,000,000.00	49,734,375.00
PSI	NTRD	MCPN	67840	FHLB (CALLABLE)	4.75000	12-21-06	10,000,000.00	9,998,455.36	9,968,750.00
		MCPN Total					210,000,000.00	209,998,126.59	208,750,500.00
PSI	NTRD	MCSA	60268	FNMA (CALLABLE)	3.25000	08-10-06	50,000,000.00	50,000,000.00	49,890,625.00
PSI	NTRD	MCSA	60269	FNMA (CALLABLE)	3.25000	08-10-06	50,000,000.00	50,000,000.00	49,890,625.00
PSI	NTRD	MCSA	60604	FHLB	3.12000	09-22-06	50,000,000.00	50,000,000.00	49,750,000.00
PSI	NTRD	MCSA	60605	FHLB (CALLABLE)	3.00000	09-25-06	20,000,000.00	19,999,266.08	19,887,500.00
PSI	NTRD	MCSA	60606	FHLB (CALLABLE)	3.00000	09-25-06	5,000,000.00	5,000,000.00	4,971,875.00
PSI	NTRD	MCSA	60807	FHLB (CALLABLE)	3.00000	10-12-06	50,000,000.00	50,000,000.00	49,671,875.00
PSI	NTRD	MCSA	60808	FHLB (CALLABLE)	3.00000	10-12-06	50,000,000.00	50,000,000.00	49,671,875.00
PSI	NTRD	MCSA	60826	FHLB (CALLABLE)	3.00000	10-06-06	5,250,000.00	5,249,651.39	5,217,187.50
PSI	NTRD	MCSA	61946	FHLMC (CALLABLE)	3.75000	08-03-07	50,000,000.00	50,000,000.00	49,615,000.00
PSI	NTRD	MCSA	61947	FHLMC (CALLABLE)	3.75000	08-03-07	3,215,000.00	3,215,000.00	3,190,244.50
PSI	NTRD	MCSA	62555	FHLMC (CALLABLE)	3.62500	10-13-06	50,000,000.00	50,000,000.00	49,744,500.00
PSI	NTRD	MCSA	62556	FHLB (CALLABLE)	3.37500	10-12-06	50,000,000.00	50,000,000.00	49,718,750.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
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Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCSA	62985	FHLMC (CALLABLE)	3.10000	08-24-06	25,000,000.00	25,000,000.00	24,917,500.00
PSI	NTRD	MCSA	62986	FHLMC (CALLABLE)	3.10000	08-24-06	25,000,000.00	25,000,000.00	24,917,500.00
PSI	NTRD	MCSA	65808	FHLB (CALLABLE)	4.00000	07-26-07	50,000,000.00	50,000,000.00	49,703,125.00
PSI	NTRD	MCSA	67783	FHLB (CALLABLE)	4.62500	07-27-07	25,000,000.00	25,000,000.00	24,875,000.00
PSI	NTRD	MCSA	67849	FHLB (CALLABLE)	4.75000	08-09-07	50,000,000.00	50,000,000.00	49,734,375.00
PSI	NTRD	MCSA	67882	FHLB (CALLABLE)	4.75000	08-15-07	25,000,000.00	25,000,000.00	24,867,187.50
PSI	NTRD	MCSA	67896	FHLB (CALLABLE)	4.75000	08-16-07	25,000,000.00	25,000,000.00	24,867,187.50
MCSA Total							658,465,000.00	658,463,917.47	655,101,932.00
PSI	NTRD	NCD1	68074	WELLS FARGO BK NA CD	5.00000	02-13-07	30,000,000.00	30,000,000.00	29,879,664.90
PSI	NTRD	NCD1	68771	FIRST TENNESSEE BK NA CD	5.02000	07-20-06	50,000,000.00	50,000,260.59	49,991,070.00
PSI	NTRD	NCD1	68845	FIRST TENNESSEE BK NA CD	5.08000	07-28-06	50,000,000.00	50,000,370.26	49,990,045.00
PSI	NTRD	NCD1	69208	FIRST TENNESSEE BK NA CD	5.14000	07-12-06	50,000,000.00	50,000,152.13	49,997,280.00
PSI	NTRD	NCD1	69258	WELLS FARGO BK NA CD	5.20000	07-05-06	50,000,000.00	50,000,000.00	49,999,315.00
PSI	NTRD	NCD1	69267	FIRST TENNESSEE BK NA CD	5.23000	07-19-06	50,000,000.00	50,000,248.92	49,998,200.00
PSI	NTRD	NCD1	69317	CITIBANK NA CD	5.41500	09-25-06	50,000,000.00	50,000,000.00	49,997,530.00
PSI	NTRD	NCD1	69337	WELLS FARGO BK NA CD	5.26000	07-10-06	50,000,000.00	50,000,000.00	49,999,540.00
PSI	NTRD	NCD1	69338	WELLS FARGO BK NA CD	5.26000	07-10-06	10,000,000.00	10,000,000.00	9,999,908.00
PSI	NTRD	NCD1	69358	CITIBANK NA CD	5.45500	09-29-06	50,000,000.00	50,000,000.00	50,004,885.00
PSI	NTRD	NCD1	69402	FIRST TENNESSEE BK NA CD	5.28000	07-31-06	50,000,000.00	50,000,414.78	49,997,000.00
NCD1 Total							490,000,000.00	490,001,446.68	489,854,437.90
PSI	NTRD	NCDSU	67978	WELLS FARGO BK NA CD (CALLABLE)	4.75000	08-06-07	50,000,000.00	50,000,000.00	49,687,000.00
NCDSU Total							50,000,000.00	50,000,000.00	49,687,000.00
PSI	NTRD	NOTE	68032	USTN	3.37500	02-28-07	50,000,000.00	49,589,955.36	49,381,000.00
PSI	NTRD	NOTE	68051	USTN	3.37500	02-28-07	50,000,000.00	49,576,578.78	49,381,000.00
PSI	NTRD	NOTE	68052	USTN	3.37500	02-28-07	50,000,000.00	49,576,578.78	49,381,000.00
PSI	NTRD	NOTE	68053	USTN	3.37500	02-28-07	50,000,000.00	49,576,578.78	49,381,000.00
PSI	NTRD	NOTE	68054	USTN	3.37500	02-28-07	50,000,000.00	49,576,578.78	49,381,000.00
PSI	NTRD	NOTE	68059	USTN	3.37500	02-28-07	50,000,000.00	49,578,691.23	49,381,000.00
PSI	NTRD	NOTE	68060	USTN	3.37500	02-28-07	50,000,000.00	49,578,691.23	49,381,000.00
PSI	NTRD	NOTE	68086	USTN	3.75000	03-31-07	50,000,000.00	49,648,866.23	49,437,500.00
PSI	NTRD	NOTE	68111	USTN	3.37500	02-28-07	50,000,000.00	49,568,716.84	49,381,000.00
PSI	NTRD	NOTE	68112	USTN	3.37500	02-28-07	50,000,000.00	49,568,716.84	49,381,000.00
PSI	NTRD	NOTE	68113	USTN	3.12500	01-31-07	50,000,000.00	49,541,312.23	49,381,000.00
PSI	NTRD	NOTE	68487	USTN	3.37500	02-28-07	50,000,000.00	49,527,343.75	49,381,000.00
PSI	NTRD	NOTE	68627	USTN	3.62500	04-30-07	50,000,000.00	49,469,688.52	49,320,310.00
PSI	NTRD	NOTE	68628	USTN	3.62500	04-30-07	50,000,000.00	49,469,688.52	49,320,310.00
PSI	NTRD	NOTE	68634	USTN	3.62500	04-30-07	50,000,000.00	49,468,151.58	49,320,310.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	NOTE	68635	USTN	3.62500	04-30-07	50,000,000.00	49,468,151.58	49,320,310.00
PSI	NTRD	NOTE	68636	USTN	3.12500	05-15-07	50,000,000.00	49,234,501.97	49,082,000.00
PSI	NTRD	NOTE	68637	USTN	3.12500	05-15-07	50,000,000.00	49,232,949.22	49,082,000.00
PSI	NTRD	NOTE	68660	USTN	3.62500	04-30-07	30,000,000.00	29,680,151.56	29,592,186.00
PSI	NTRD	NOTE	68705	USTN	3.62500	04-30-07	50,000,000.00	49,461,433.53	49,320,310.00
PSI	NTRD	NOTE	68706	USTN	3.62500	04-30-07	50,000,000.00	49,461,433.53	49,320,310.00
PSI	NTRD	NOTE	68707	USTN	3.62500	04-30-07	50,000,000.00	49,461,433.53	49,320,310.00
PSI	NTRD	NOTE	68708	USTN	3.62500	04-30-07	30,000,000.00	29,676,860.12	29,592,186.00
PSI	NTRD	NOTE	68806	USTN	3.12500	05-15-07	50,000,000.00	49,062,737.60	49,082,000.00
PSI	NTRD	NOTE	68807	USTN	3.12500	05-15-07	50,000,000.00	49,223,632.81	49,082,000.00
PSI	NTRD	NOTE	68820	USTN	3.37500	02-28-07	50,000,000.00	49,462,890.63	49,381,000.00
PSI	NTRD	NOTE	68821	USTN	2.25000	02-15-07	50,000,000.00	49,153,127.73	49,072,500.00
PSI	NTRD	NOTE	68822	USTN	2.25000	02-15-07	50,000,000.00	49,153,088.14	49,072,500.00
PSI	NTRD	NOTE	68823	USTN	3.75000	03-31-07	50,000,000.00	49,532,857.44	49,437,500.00
PSI	NTRD	NOTE	68828	USTN	3.62500	04-30-07	50,000,000.00	49,448,297.76	49,320,310.00
PSI	NTRD	NOTE	69116	USTN	3.50000	05-31-07	50,000,000.00	49,335,145.55	49,207,000.00
PSI	NTRD	NOTE	69243	USTN	4.87500	05-31-08	50,000,000.00	49,766,717.66	49,720,500.00
PSI	NTRD	NOTE	69318	USTN	4.37500	05-15-07	50,000,000.00	49,607,529.72	49,617,185.00
PSI	NTRD	NOTE	69319	USTN	4.37500	05-15-07	50,000,000.00	49,608,754.16	49,617,185.00
PSI	NTRD	NOTE	69341	USTN	4.37500	05-15-07	50,000,000.00	49,587,483.88	49,617,185.00
PSI	NTRD	NOTE	69375	USTN	3.50000	05-31-07	25,000,000.00	24,585,489.90	24,603,500.00
NOTE Total							1,735,000,000.00	1,716,520,805.47	1,712,049,407.00
PSI	NTRD	YANK1	66170	DEUTSCHE BK AG NY CD	4.25000	08-09-06	50,000,000.00	50,000,000.00	49,927,915.00
PSI	NTRD	YANK1	66745	DEUTSCHE BK AG NY CD	4.31000	09-28-06	15,000,000.00	14,995,134.15	14,951,947.50
PSI	NTRD	YANK1	67051	ROYAL BK OF SCOTLAND PLC NY CD	4.77000	11-22-06	30,000,000.00	30,000,000.00	29,895,963.00
PSI	NTRD	YANK1	67944	BNP PARIBAS SF CD	4.74000	07-31-06	50,000,000.00	50,000,000.00	49,971,730.50
PSI	NTRD	YANK1	67946	RABOBANK NEDERLAND NV NY CD	4.74500	08-02-06	50,000,000.00	50,000,651.01	49,970,138.00
PSI	NTRD	YANK1	67977	ABN AMRO BK NV CD (CALLABLE)	4.95000	02-02-07	50,000,000.00	50,001,428.39	49,792,082.50
PSI	NTRD	YANK1	68047	SVENSKA HANDELSBANKEN NY CD	5.00500	02-28-07	50,000,000.00	50,001,595.68	49,780,960.00
PSI	NTRD	YANK1	68398	BARCLAYS BK PLC NY CD	5.11250	03-23-07	50,000,000.00	50,000,000.00	49,806,290.00
PSI	NTRD	YANK1	68524	RABOBANK NEDERLAND NV NY CD	4.85000	08-14-06	50,000,000.00	49,989,019.09	49,962,825.00
PSI	NTRD	YANK1	68525	RABOBANK NEDERLAND NV NY CD	4.85000	08-14-06	50,000,000.00	49,989,019.09	49,962,825.00
PSI	NTRD	YANK1	68550	LLOYDS TSB BK PLC NY CD	5.01000	08-14-06	50,000,000.00	50,000,600.11	49,974,870.00
PSI	NTRD	YANK1	68575	ROYAL BK OF CANADA NY CD	4.94000	07-07-06	50,000,000.00	50,000,041.14	49,996,190.50
PSI	NTRD	YANK1	68600	TORONTO DOMINION BK NY CD	5.06000	09-05-06	50,000,000.00	50,000,257.45	49,959,725.00
PSI	NTRD	YANK1	68607	BK OF MONTREAL CHICAGO CD	4.95000	07-07-06	50,000,000.00	50,000,082.31	49,996,105.00
PSI	NTRD	YANK1	68666	BARCLAYS BK PLC NY CD	5.27000	04-18-07	50,000,000.00	50,000,000.00	49,848,765.00
PSI	NTRD	YANK1	68675	CREDIT SUISSE NY CD	5.01000	07-13-06	50,000,000.00	50,000,000.00	49,993,920.00
PSI	NTRD	YANK1	68731	ROYAL BK OF CANADA NY CD	5.00000	07-20-06	50,000,000.00	50,000,260.53	49,990,485.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	68742	SOCIETE GENERALE NY CD	5.01500	07-20-06	50,000,000.00	50,000,130.26	49,990,895.00
PSI	NTRD	YANK1	68757	CIBC NY CD	5.02000	07-20-06	50,000,000.00	50,000,260.59	49,991,070.00
PSI	NTRD	YANK1	68780	ABN AMRO BK NV CHICAGO CD	5.01000	07-25-06	50,000,000.00	50,000,328.99	49,988,530.00
PSI	NTRD	YANK1	68781	ROYAL BK OF CANADA NY CD	5.02000	07-25-06	50,000,000.00	50,000,328.98	49,988,875.00
PSI	NTRD	YANK1	68783	BK OF NOVA SCOTIA PORTLAND CD	5.01000	07-25-06	50,000,000.00	50,000,328.99	49,988,530.00
PSI	NTRD	YANK1	68801	BNP PARIBAS SF CD	5.04500	07-25-06	50,000,000.00	50,000,000.00	49,989,830.00
PSI	NTRD	YANK1	68824	ROYAL BK OF CANADA NY CD	5.05000	07-26-06	50,000,000.00	50,000,000.00	49,989,630.00
PSI	NTRD	YANK1	68907	ABN AMRO BK NV CHICAGO CD	5.03000	07-10-06	50,000,000.00	50,000,123.86	49,995,820.00
PSI	NTRD	YANK1	69127	DEUTSCHE BK AG NY CD	5.42000	06-01-07	25,000,000.00	25,000,000.00	24,945,962.50
PSI	NTRD	YANK1	69135	SVENSKA HANDELSBANKEN NY CD	5.05000	07-05-06	50,000,000.00	50,000,055.29	49,998,185.00
PSI	NTRD	YANK1	69143	LLOYDS TSB BK PLC NY CD	5.13000	08-02-06	50,000,000.00	50,000,440.62	49,988,990.00
PSI	NTRD	YANK1	69162	UBS AG STAMFORD CD	5.08500	07-10-06	50,000,000.00	50,000,000.00	49,996,910.00
PSI	NTRD	YANK1	69179	SVENSKA HANDELSBANKEN NY CD	5.11000	07-14-06	50,000,000.00	50,000,179.64	49,996,185.00
PSI	NTRD	YANK1	69188	SVENSKA HANDELSBANKEN NY CD	5.13000	07-10-06	50,000,000.00	50,000,124.43	49,997,550.00
PSI	NTRD	YANK1	69207	SVENSKA HANDELSBANKEN NY CD	5.15000	07-14-06	50,000,000.00	50,000,179.73	49,997,020.00
PSI	NTRD	YANK1	69218	SOCIETE GENERALE NY CD	5.14500	07-17-06	50,000,000.00	50,000,221.15	49,996,280.00
PSI	NTRD	YANK1	69221	BK OF NOVA SCOTIA PORTLAND CD	5.17000	07-17-06	50,000,000.00	50,000,221.18	49,996,885.00
PSI	NTRD	YANK1	69248	UBS AG STAMFORD CD	5.20000	07-18-06	50,000,000.00	50,000,000.00	49,997,490.00
PSI	NTRD	YANK1	69273	UBS AG STAMFORD CD	5.22000	07-18-06	50,000,000.00	50,000,000.00	49,998,045.00
PSI	NTRD	YANK1	69274	UBS AG STAMFORD CD	5.22000	07-18-06	25,000,000.00	25,000,000.00	24,999,022.50
PSI	NTRD	YANK1	69283	ROYAL BK OF CANADA NY CD	5.24000	07-24-06	50,000,000.00	50,000,000.00	49,998,085.00
PSI	NTRD	YANK1	69298	CREDIT SUISSE NY CD	5.24500	07-21-06	50,000,000.00	50,000,000.00	49,998,490.00
PSI	NTRD	YANK1	69300	LLOYDS TSB BK PLC NY CD	5.27000	08-04-06	50,000,000.00	50,000,469.21	49,995,790.00
PSI	NTRD	YANK1	69350	TORONTO DOMINION BK NY CD	5.31000	08-04-06	50,000,000.00	50,000,000.00	49,997,950.00
PSI	NTRD	YANK1	69355	CREDIT SUISSE NY CD	5.30500	07-28-06	50,000,000.00	50,000,000.00	50,000,490.00
PSI	NTRD	YANK1	69356	CREDIT SUISSE NY CD	5.30500	07-28-06	25,000,000.00	25,000,000.00	25,000,245.00
PSI	NTRD	YANK1	69359	CIBC NY CD	5.30500	07-31-06	50,000,000.00	50,000,414.71	49,998,040.00
PSI	NTRD	YANK1	69372	UBS AG STAMFORD CD	5.28500	07-28-06	50,000,000.00	50,000,000.00	49,999,745.00
PSI	NTRD	YANK1	69373	UBS AG STAMFORD CD	5.28500	07-28-06	25,000,000.00	25,000,000.00	24,999,872.50
PSI	NTRD	YANK1	69386	BK OF MONTREAL CHICAGO CD	5.30000	08-08-06	50,000,000.00	50,000,524.69	49,997,265.00
PSI	NTRD	YANK1	69398	BK OF MONTREAL CHICAGO CD	5.30000	08-14-06	50,000,000.00	50,000,607.09	49,996,895.00
PSI	NTRD	YANK1	69400	BNP PARIBAS SF CD	5.27500	07-31-06	50,000,000.00	50,000,000.00	49,996,785.00
YANK1 Total							<u>2,295,000,000.00</u>	<u>2,294,983,028.36</u>	<u>2,293,594,094.50</u>
PSI	NTRD	YCDSU	67856	DEUTSCHE BK AG NY CD SU (CALLABLE)	4.75000	08-01-07	50,000,000.00	50,000,000.00	49,485,680.00
YCDSU Total							<u>50,000,000.00</u>	<u>50,000,000.00</u>	<u>49,485,680.00</u>
PSI-NTRD Total							<u>16,107,630,445.03</u>	<u>16,070,013,556.88</u>	<u>16,032,724,883.05</u>
PSI-Historical Cost								<u>16,042,879,571.08</u>	

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	AST	BOND	10283	UST BOND	10.37500	11-15-12	250,000.00	247,661.65	266,817.50
		BOND Total					250,000.00	247,661.65	266,817.50
		AST - ATTORNEY SETTLEMENT TRUST Total					250,000.00	247,661.65	266,817.50
SPI	BLPSI	STRP	65916	US TREASURY STRIPS	0.00000	08-15-07	500,000.00	479,556.57	471,885.00
SPI	BLPSI	STRP	65917	US TREASURY STRIPS	0.00000	08-15-06	500,000.00	497,829.55	497,200.00
SPI	BLPSI	STRP	67499	US TREASURY STRIPS	0.00000	02-15-07	500,000.00	486,963.78	484,155.00
SPI	BLPSI	STRP	68490	US TREASURY STRIPS	0.00000	02-15-07	500,000.00	485,207.45	484,155.00
		STRP Total					2,000,000.00	1,949,557.35	1,937,395.00
SPI	BLPSI	TBIL	68922	UST BILL	4.83000	11-09-06	500,000.00	491,212.08	491,210.00
SPI	BLPSI	TBIL	69357	UST BILL	5.11000	12-28-06	500,000.00	487,225.00	487,705.00
		TBIL Total					1,000,000.00	978,437.08	978,915.00
		BLPSI - BLP SCHOOLS SELF INS AUTHORITY Total					3,000,000.00	2,927,994.43	2,916,310.00
SPI	F5LA	BNOT	68863	BK OF AMERICA NA BK NOTE	5.06000	08-09-06	34,000,000.00	34,000,000.00	33,989,335.56
		BNOT Total					34,000,000.00	34,000,000.00	33,989,335.56
SPI	F5LA	CPD	68919	CITIGROUP FUNDING INC CP	5.04000	08-10-06	33,000,000.00	32,815,200.00	32,902,260.60
		CPD Total					33,000,000.00	32,815,200.00	32,902,260.60
SPI	F5LA	CPI	68877	GE CAPITAL CORP CP	4.98000	07-05-06	34,000,000.00	34,000,000.00	33,998,779.40
SPI	F5LA	CPI	68908	TOYOTA MOTOR CREDIT CORP CP	5.00000	08-10-06	35,000,000.00	35,000,000.00	34,989,566.85
		CPI Total					69,000,000.00	69,000,000.00	68,988,346.25
SPI	F5LA	FCDN	66163	FFCB D/N	3.93000	08-08-06	40,000,000.00	39,834,066.67	39,792,000.00
		FCDN Total					40,000,000.00	39,834,066.67	39,792,000.00
SPI	F5LA	FFCB	66141	FFCB	4.11000	02-02-07	25,000,000.00	24,976,828.73	24,796,875.00
		FFCB Total					25,000,000.00	24,976,828.73	24,796,875.00
SPI	F5LA	FHLB	66139	FHLB	4.00000	01-23-07	25,000,000.00	24,961,930.58	24,789,062.50
SPI	F5LA	FHLB	66162	FHLB	3.25000	08-11-06	20,000,000.00	19,979,734.60	19,950,000.00
		FHLB Total					45,000,000.00	44,941,665.18	44,739,062.50
SPI	F5LA	FHLM	66140	FHLMC	2.37500	02-15-07	25,000,000.00	24,720,339.93	24,523,437.50
SPI	F5LA	FHLM	66160	FHLMC	3.75000	11-15-06	20,000,000.00	19,963,900.65	19,877,200.00
		FHLM Total					45,000,000.00	44,684,240.58	44,400,637.50

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	F5LA	FHLM	68920	FHLMC D/N	4.93000	08-08-06	25,000,000.00	24,866,479.17	24,870,000.00
		FHLM Total					25,000,000.00	24,866,479.17	24,870,000.00
SPI	F5LA	NOTE	66161	USTN	2.50000	10-31-06	40,000,000.00	39,799,588.45	39,654,800.00
SPI	F5LA	NOTE	66165	USTN	2.50000	10-31-06	40,000,000.00	39,799,588.45	39,654,800.00
SPI	F5LA	NOTE	66166	USTN	2.75000	07-31-06	20,000,000.00	19,980,512.64	19,968,000.00
SPI	F5LA	NOTE	66167	USTN	2.75000	07-31-06	20,000,000.00	19,980,512.64	19,968,000.00
SPI	F5LA	NOTE	66168	USTN	3.12500	01-31-07	50,000,000.00	49,728,320.31	49,381,000.00
SPI	F5LA	NOTE	66169	USTN	3.12500	01-31-07	25,000,000.00	24,864,160.16	24,690,500.00
		NOTE Total					195,000,000.00	194,152,682.65	193,317,100.00
SPI	F5LA	YANK1	68864	SOCIETE GENERALE NY CD	5.06000	08-09-06	35,000,000.00	35,000,373.97	34,987,074.50
SPI	F5LA	YANK1	68865	DEUTSCHE BK AG NY CD	5.06000	08-09-06	34,000,000.00	34,000,000.00	33,987,443.80
SPI	F5LA	YANK1	68896	BARCLAYS BANK PLC NY CD	5.09500	08-09-06	35,000,000.00	35,000,000.00	34,988,502.50
SPI	F5LA	YANK1	68909	RABOBANK NEDERLAND NY CD	5.08000	08-10-06	30,000,000.00	30,000,000.00	29,989,473.00
SPI	F5LA	YANK1	68921	ROYAL BK OF SCOTLAND NY CD	5.08500	08-10-06	35,000,000.00	35,000,000.00	34,987,974.00
SPI	F5LA	YANK1	68933	UBS AG STAMFORD CD	5.08500	08-10-06	20,000,000.00	20,000,000.00	19,993,128.00
		YANK1 Total					189,000,000.00	189,000,373.97	188,933,595.80
	F5LA - CHILDREN & FAMILY FIRST 5 LA Total						700,000,000.00	698,271,536.95	696,729,213.21
SPI	GF	1TRD	3187	FLYING TRIANGLE LOAN	5.50000	02-01-15	50,664.81	50,664.81	50,664.81
SPI	GF	1TRD	3463	FLYING TRIANGLE LOAN	5.50000	03-01-15	204,355.63	204,355.63	204,355.63
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04-01-17	142,199.46	142,199.46	142,199.46
SPI	GF	1TRD	14004	FLYING TRIANGLE LOAN	5.50000	08-01-12	48,080.06	48,080.06	48,080.06
SPI	GF	1TRD	15858	FLYING TRIANGLE LOAN	5.50000	07-01-13	36,679.24	36,679.24	36,679.24
SPI	GF	1TRD	16864	FLYING TRIANGLE LOAN	5.50000	01-01-14	101,608.03	101,608.03	101,608.03
SPI	GF	1TRD	17270	FLYING TRIANGLE LOAN	5.50000	04-01-14	161,625.16	161,625.16	161,625.16
SPI	GF	1TRD	17567	FLYING TRIANGLE SLUSHER	4.50000	04-24-14	262,500.00	262,500.00	262,500.00
SPI	GF	1TRD	17795	FLYING TRIANGLE LOAN	5.50000	05-01-14	59,507.96	59,507.96	59,507.96
		1TRD Total					1,067,220.35	1,067,220.35	1,067,220.35
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND	5.00000	09-02-21	5,435,000.00	5,435,000.00	5,435,000.00
		LTBD Total					5,435,000.00	5,435,000.00	5,435,000.00
	GF - GENERAL FUND Total						6,502,220.35	6,502,220.35	6,502,220.35
SPI	LACC1	GIC6	66690	LACCD 2005-06 GIC	4.07200	07-31-06	66,516,280.00	66,516,280.00	66,516,280.00
		GIC6 Total					66,516,280.00	66,516,280.00	66,516,280.00
	LACC1 - LA COMMUNITY COLLEGE DISTRICT Total						66,516,280.00	66,516,280.00	66,516,280.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	LAUSD1	GIC04	66817	AIGMFC GIC 2005-06	4.56200	10-18-06	427,693,215.28	427,693,215.28	427,693,215.28
GIC04 Total							427,693,215.28	427,693,215.28	427,693,215.28
LAUSD1 - LA UNIFIED SCHOOL DISTRICT Total							427,693,215.28	427,693,215.28	427,693,215.28
SPI	LAUSDWC	FFCB	68021	FFCB	4.25000	10-10-08	16,000,000.00	15,801,547.54	15,610,000.00
SPI	LAUSDWC	FFCB	68667	FFCB	2.37500	10-02-06	5,000,000.00	4,965,800.87	4,962,500.00
SPI	LAUSDWC	FFCB	68993	FFCB	5.24000	07-18-08	10,000,000.00	10,008,311.11	9,956,250.00
FFCB Total							31,000,000.00	30,775,659.52	30,528,750.00
SPI	LAUSDWC	FHLB	64962	FHLB	3.25000	07-21-06	30,000,000.00	29,994,104.80	29,962,500.00
FHLB Total							30,000,000.00	29,994,104.80	29,962,500.00
SPI	LAUSDWC	FHLM	68668	FHLMC	5.12500	10-15-08	13,000,000.00	12,990,853.31	12,910,625.00
SPI	LAUSDWC	FHLM	68966	FHLMC	4.30000	05-05-08	15,000,000.00	14,747,600.55	14,662,950.00
FHLM Total							28,000,000.00	27,738,453.86	27,573,575.00
SPI	LAUSDWC	NOTE	64963	USTN	2.75000	07-31-06	20,000,000.00	19,989,383.01	19,968,000.00
SPI	LAUSDWC	NOTE	64964	USTN	2.37500	08-31-06	25,000,000.00	24,957,023.42	24,893,500.00
SPI	LAUSDWC	NOTE	64965	USTN	2.50000	10-31-06	25,000,000.00	24,921,494.84	24,784,250.00
SPI	LAUSDWC	NOTE	66262	USTN	3.62500	06-30-07	20,000,000.00	19,920,658.96	19,680,400.00
SPI	LAUSDWC	NOTE	66263	USTN	3.00000	11-15-07	30,000,000.00	29,596,319.83	29,127,000.00
SPI	LAUSDWC	NOTE	68023	USTN	2.62500	05-15-08	5,000,000.00	4,828,974.18	4,774,400.00
SPI	LAUSDWC	NOTE	68075	USTN	4.37500	01-31-08	21,000,000.00	20,919,183.78	20,738,340.00
SPI	LAUSDWC	NOTE	68680	USTN	3.75000	03-31-07	30,000,000.00	29,729,157.05	29,662,500.00
SPI	LAUSDWC	NOTE	68681	USTN	4.62500	03-31-08	30,000,000.00	29,851,903.07	29,716,500.00
SPI	LAUSDWC	NOTE	68682	USTN	3.62500	06-30-07	10,000,000.00	9,870,651.10	9,840,200.00
SPI	LAUSDWC	NOTE	68976	USTN	4.37500	01-31-08	9,000,000.00	8,914,995.56	8,887,860.00
SPI	LAUSDWC	NOTE	68977	USTN	4.00000	06-15-09	21,000,000.00	20,425,635.55	20,354,460.00
SPI	LAUSDWC	NOTE	68989	USTN	3.75000	05-15-08	25,000,000.00	24,464,891.98	24,368,250.00
SPI	LAUSDWC	NOTE	68990	USTN	3.37500	10-15-09	20,000,000.00	19,039,098.84	18,959,374.00
NOTE Total							291,000,000.00	287,429,371.17	285,755,034.00
LAUSDWC - LAUSD WORKERS COMP Total							380,000,000.00	375,937,589.35	373,819,859.00
SPI	MAST	BOND	10524	UST BOND	10.37500	11-15-12	75,000.00	74,294.74	80,045.25
SPI	MAST	BOND	18810	UST BOND	7.25000	05-15-16	85,000.00	87,130.58	98,420.65
BOND Total							160,000.00	161,425.32	178,465.90
MAST - MGMT ATTORNEY SETTLEMENT TRUST Total							160,000.00	161,425.32	178,465.90

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	MTSAC	FHLD	68944	FHLB D/N	4.89000	07-07-06	2,000,000.00	1,998,370.00	1,998,800.00
SPI	MTSAC	FHLD	69047	FHLB D/N	4.90000	07-12-06	1,000,000.00	998,502.78	998,286.66
		FHLD Total					3,000,000.00	2,996,872.78	2,997,086.66
SPI	MTSAC	FHLM	66281	FHLMC	2.75000	08-15-06	1,500,000.00	1,497,490.43	1,495,312.50
		FHLM Total					1,500,000.00	1,497,490.43	1,495,312.50
SPI	MTSAC	FHLM	66283	FHLMC D/N	3.96500	07-31-06	1,250,000.00	1,245,732.12	1,245,000.00
SPI	MTSAC	FHLM	68945	FHLMC D/N	4.92000	08-01-06	8,000,000.00	7,965,013.33	7,966,400.00
SPI	MTSAC	FHLM	69048	FHLMC D/N	4.95000	08-15-06	8,000,000.00	7,949,400.00	7,950,400.00
		FHLM Total					17,250,000.00	17,160,145.45	17,161,800.00
		MTSAC - MT SAN ANTONIO CCD Total					21,750,000.00	21,654,508.66	21,654,199.16
SPI	SANIT	FFCB	59996	FFCB (CALLABLE)	4.00000	01-05-09	165,000.00	164,917.00	159,482.81
		FFCB Total					165,000.00	164,917.00	159,482.81
SPI	SANIT	FHLB	58460	FHLB (CALLABLE)	4.15000	09-09-08	365,000.00	365,000.00	355,190.63
SPI	SANIT	FHLB	61958	FHLB (CALLABLE)	4.40000	08-05-09	100,000.00	100,000.00	97,000.00
SPI	SANIT	FHLB	61959	FHLB (CALLABLE)	3.65000	08-03-07	65,000.00	64,988.93	63,740.63
SPI	SANIT	FHLB	64546	FHLB (CALLABLE)	5.14500	04-13-10	260,000.00	260,000.00	255,775.00
		FHLB Total					790,000.00	789,988.93	771,706.26
SPI	SANIT	FHLM	63292	FHLMC (CALLABLE)	4.41500	12-28-09	228,000.00	228,000.00	220,202.40
SPI	SANIT	FHLM	63364	FHLMC (CALLABLE)	4.33000	12-30-09	149,000.00	149,000.00	143,528.90
SPI	SANIT	FHLM	66176	FHLMC (CALLABLE)	5.12500	08-25-10	171,000.00	171,000.00	167,622.75
		FHLM Total					548,000.00	548,000.00	531,354.05
SPI	SANIT	FNMA	56407	FNMA (CALLABLE)	3.71000	04-30-08	12,000.00	12,000.00	11,632.50
SPI	SANIT	FNMA	58039	FNMA (CALLABLE)	3.57000	08-06-08	272,000.00	272,000.00	261,885.00
SPI	SANIT	FNMA	59555	FNMA (CALLABLE)	4.06000	12-16-08	7,000.00	7,000.00	6,776.88
SPI	SANIT	FNMA	59962	FNMA (CALLABLE)	4.04000	01-20-09	656,000.00	656,000.00	634,065.00
SPI	SANIT	FNMA	59998	FNMA (CALLABLE)	4.10000	01-20-09	640,000.00	640,000.00	619,600.00
		FNMA Total					1,587,000.00	1,587,000.00	1,533,959.38
SPI	SANIT	GIC06	68043	TRINITY FDG CO LLC GIC	4.75300	06-30-09	116,010,225.17	116,010,225.17	116,010,225.17
		GIC06 Total					116,010,225.17	116,010,225.17	116,010,225.17
SPI	SANIT	NOTE	50261	USTN	3.50000	11-15-06	96,000.00	95,695.21	95,388.48
SPI	SANIT	NOTE	52121	USTN	4.37500	05-15-07	127,000.00	127,143.97	126,027.65
SPI	SANIT	NOTE	54206	USTN	7.00000	07-15-06	129,000.00	129,206.51	129,050.31
SPI	SANIT	NOTE	54208	USTN	3.25000	08-15-07	129,000.00	129,410.12	126,213.60

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SPI	SANIT	NOTE	54317	USTN	3.50000	11-15-06	228,000.00	228,772.29	226,547.64
SPI	SANIT	NOTE	57740	USTN	6.25000	02-15-07	157,000.00	161,177.34	157,865.07
SPI	SANIT	NOTE	57741	USTN	4.37500	05-15-07	162,000.00	165,307.11	160,759.68
SPI	SANIT	NOTE	57742	USTN	3.00000	11-15-07	144,000.00	145,662.89	139,809.60
SPI	SANIT	NOTE	57743	USTN	3.00000	02-15-08	107,000.00	108,318.27	103,384.47
SPI	SANIT	NOTE	57744	USTN	2.62500	05-15-08	107,000.00	107,659.87	102,172.16
SPI	SANIT	NOTE	57750	USTN	7.00000	07-15-06	165,000.00	165,330.83	165,064.35
SPI	SANIT	NOTE	57751	USTN	3.50000	11-15-06	183,000.00	184,177.10	181,834.29
SPI	SANIT	NOTE	57752	USTN	3.25000	08-15-07	143,000.00	144,891.60	139,911.20
SPI	SANIT	NOTE	62497	USTN	3.37500	09-15-09	1,000.00	1,000.00	949.18
SPI	SANIT	NOTE	66854	USTN	4.25000	10-15-10	111,000.00	110,693.03	107,427.19
NOTE Total							1,989,000.00	2,004,446.14	1,962,404.87
SANIT - SANITATION DISTRICT Total							121,089,225.17	121,104,577.24	120,969,132.54
SPI	SCAQM	CTDQ	27969	S OF C LAIF	0.00000	12-31-06	348,364.31	348,364.31	348,364.31
SPI	SCAQM	CTDQ	28730	S OF C LAIF	0.00000	12-31-06	141,252.84	141,252.84	141,252.84
SPI	SCAQM	CTDQ	29584	S OF C LAIF	0.00000	12-31-06	274,110.95	274,110.95	274,110.95
SPI	SCAQM	CTDQ	30644	S OF C LAIF	0.00000	12-31-06	272,689.71	272,689.71	272,689.71
SPI	SCAQM	CTDQ	31540	S OF C LAIF	0.00000	12-31-06	275,823.70	275,823.70	275,823.70
SPI	SCAQM	CTDQ	32360	S OF C LAIF	0.00000	12-31-06	277,370.57	277,370.57	277,370.57
SPI	SCAQM	CTDQ	33313	S OF C LAIF	0.00000	12-31-06	269,070.75	269,070.75	269,070.75
SPI	SCAQM	CTDQ	34065	S OF C LAIF	0.00000	12-31-06	276,868.88	276,868.88	276,868.88
SPI	SCAQM	CTDQ	34956	S OF C LAIF	0.00000	12-31-06	280,284.81	280,284.81	280,284.81
SPI	SCAQM	CTDQ	35632	S OF C LAIF	0.00000	12-31-06	283,977.33	283,977.33	283,977.33
SPI	SCAQM	CTDQ	36440	S OF C LAIF	0.00000	12-31-06	275,858.99	275,858.99	275,858.99
SPI	SCAQM	CTDQ	37297	S OF C LAIF	0.00000	12-31-06	278,589.62	278,589.62	278,589.62
SPI	SCAQM	CTDQ	38232	S OF C LAIF	0.00000	12-31-06	284,655.28	284,655.28	284,655.28
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12-31-06	4,998,000.00	4,998,000.00	4,998,000.00
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12-31-06	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12-31-06	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12-31-06	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12-31-06	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12-31-06	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12-31-06	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12-31-06	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12-31-06	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12-31-06	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12-31-06	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12-31-06	460,937.14	460,937.14	460,937.14

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SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12-31-06	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12-31-06	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12-31-06	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12-31-06	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12-31-06	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12-31-06	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12-31-06	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12-31-06	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12-31-06	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12-31-06	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12-31-06	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12-31-06	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12-31-06	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12-31-06	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12-31-06	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12-31-06	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12-31-06	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12-31-06	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12-31-06	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12-31-06	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12-31-06	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12-31-06	393,812.36	393,812.36	393,812.36
CTDQ Total							39,893,812.36	39,893,812.36	39,893,812.36
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							39,893,812.36	39,893,812.36	39,893,812.36
SPI	SCP61	FHLB	60904	FHLB (CALLABLE)	2.16000	10-13-06	3,000,000.00	3,000,000.00	2,972,812.50
FHLB Total							3,000,000.00	3,000,000.00	2,972,812.50
SCP61 - SCAQND-GENERAL FUND Total							3,000,000.00	3,000,000.00	2,972,812.50
SPI	SCP6F	FHLB	60906	FHLB (CALLABLE)	2.16000	10-13-06	3,000,000.00	3,000,000.00	2,972,812.50
FHLB Total							3,000,000.00	3,000,000.00	2,972,812.50
SCP6F - SCAQMD MOBILE SOURCE AIR Total							3,000,000.00	3,000,000.00	2,972,812.50
SPI	SCP88	YANK1	67507	DEUTSCHE BANK NY CD	4.67000	09-14-06	5,000,000.00	5,000,000.00	4,990,810.10
YANK1 Total							5,000,000.00	5,000,000.00	4,990,810.10
SCP88 - SC-BP ARCO SETTLE PROJECT FUND Total							5,000,000.00	5,000,000.00	4,990,810.10

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCU5F	FHLB	60905	FHLB (CALLABLE)	2.16000	10-13-06	3,000,000.00	3,000,000.00	2,972,812.50
		FHLB Total					3,000,000.00	3,000,000.00	2,972,812.50
	SCU5F - SCAQMD-CLEAN FUEL PROFRAM FUND Total						3,000,000.00	3,000,000.00	2,972,812.50
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12-31-06	7,000,000.00	7,000,000.00	7,000,000.00
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12-31-06	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12-31-06	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12-31-06	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12-31-06	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12-31-06	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12-31-06	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12-31-06	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12-31-06	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12-31-06	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12-31-06	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12-31-06	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12-31-06	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12-31-06	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12-31-06	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12-31-06	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12-31-06	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12-31-06	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12-31-06	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12-31-06	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12-31-06	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12-31-06	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12-31-06	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12-31-06	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12-31-06	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12-31-06	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12-31-06	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12-31-06	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12-31-06	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12-31-06	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12-31-06	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12-31-06	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12-31-06	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12-31-06	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12-31-06	75,280.03	75,280.03	75,280.03

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12-31-06	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12-31-06	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12-31-06	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12-31-06	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12-31-06	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12-31-06	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12-31-06	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12-31-06	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12-31-06	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12-31-06	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12-31-06	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12-31-06	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12-31-06	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12-31-06	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12-31-06	118,789.82	118,789.82	118,789.82
CTDQ Total							12,074,472.85	12,074,472.85	12,074,472.85
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							12,074,472.85	12,074,472.85	12,074,472.85
SPI	SSTF	BOND	40242	UST BOND	11.25000	02-15-15	225,000.00	228,561.25	319,551.75
BOND Total							225,000.00	228,561.25	319,551.75
SSTF - SILCOTT SETTLEMENT TRUST FUND Total							225,000.00	228,561.25	319,551.75
SPI	WASIA	CTDQ	22460	S OF C LAIF	0.00000	12-31-06	7,000,000.00	7,000,000.00	7,000,000.00
SPI	WASIA	CTDQ	23844	S OF C LAIF	0.00000	12-31-06	73,432.18	73,432.18	73,432.18
SPI	WASIA	CTDQ	24460	S OF C LAIF	0.00000	12-31-06	88,299.86	88,299.86	88,299.86
SPI	WASIA	CTDQ	25245	S OF C LAIF	0.00000	12-31-06	96,741.95	96,741.95	96,741.95
SPI	WASIA	CTDQ	26250	S OF C LAIF	0.00000	12-31-06	102,900.92	102,900.92	102,900.92
SPI	WASIA	CTDQ	26945	S OF C LAIF	0.00000	12-31-06	109,496.42	109,496.42	109,496.42
SPI	WASIA	CTDQ	28143	S OF C LAIF	0.00000	12-31-06	110,444.50	110,444.50	110,444.50
SPI	WASIA	CTDQ	28732	S OF C LAIF	0.00000	12-31-06	109,642.78	109,642.78	109,642.78
SPI	WASIA	CTDQ	29586	S OF C LAIF	0.00000	12-31-06	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF	0.00000	12-31-06	106,776.50	106,776.50	106,776.50
SPI	WASIA	CTDQ	31539	S OF C LAIF	0.00000	12-31-06	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF	0.00000	12-31-06	112,429.36	112,429.36	112,429.36
SPI	WASIA	CTDQ	33315	S OF C LAIF	0.00000	12-31-06	111,250.16	111,250.16	111,250.16
SPI	WASIA	CTDQ	34059	S OF C LAIF	0.00000	12-31-06	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF	0.00000	12-31-06	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF	0.00000	12-31-06	121,662.01	121,662.01	121,662.01

Los Angeles County Treasurer
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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	36439	S OF C LAIF	0.00000	12-31-06	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF	0.00000	12-31-06	122,793.41	122,793.41	122,793.41
SPI	WASIA	CTDQ	38231	S OF C LAIF	0.00000	12-31-06	125,464.71	125,464.71	125,464.71
SPI	WASIA	CTDQ	38988	S OF C LAIF	0.00000	12-31-06	123,110.08	123,110.08	123,110.08
SPI	WASIA	CTDQ	39857	S OF C LAIF	0.00000	12-31-06	116,122.07	116,122.07	116,122.07
SPI	WASIA	CTDQ	40652	S OF C LAIF	0.00000	12-31-06	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF	0.00000	12-31-06	121,913.10	121,913.10	121,913.10
SPI	WASIA	CTDQ	42151	S OF C LAIF	0.00000	12-31-06	130,096.85	130,096.85	130,096.85
SPI	WASIA	CTDQ	43228	S OF C LAIF	0.00000	12-31-06	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF	0.00000	12-31-06	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF	0.00000	12-31-06	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF	0.00000	12-31-06	164,235.76	164,235.76	164,235.76
SPI	WASIA	CTDQ	47346	S OF C LAIF	0.00000	12-31-06	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF	0.00000	12-31-06	136,806.32	136,806.32	136,806.32
SPI	WASIA	CTDQ	49797	S OF C LAIF	0.00000	12-31-06	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF	0.00000	12-31-06	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF	0.00000	12-31-06	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF	0.00000	12-31-06	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF	0.00000	12-31-06	71,712.31	71,712.31	71,712.31
SPI	WASIA	CTDQ	55075	S OF C LAIF	0.00000	12-31-06	63,529.28	63,529.28	63,529.28
SPI	WASIA	CTDQ	56614	S OF C LAIF	0.00000	12-31-06	53,439.15	53,439.15	53,439.15
SPI	WASIA	CTDQ	58054	S OF C LAIF	0.00000	12-31-06	48,548.65	48,548.65	48,548.65
SPI	WASIA	CTDQ	59107	S OF C LAIF	0.00000	12-31-06	45,394.14	45,394.14	45,394.14
SPI	WASIA	CTDQ	60184	S OF C LAIF	0.00000	12-31-06	43,670.82	43,670.82	43,670.82
SPI	WASIA	CTDQ	61112	S OF C LAIF	0.00000	12-31-06	40,902.21	40,902.21	40,902.21
SPI	WASIA	CTDQ	61967	S OF C LAIF	0.00000	12-31-06	40,077.53	40,077.53	40,077.53
SPI	WASIA	CTDQ	62781	S OF C LAIF	0.00000	12-31-06	47,360.06	47,360.06	47,360.06
SPI	WASIA	CTDQ	64004	S OF C LAIF	0.00000	12-31-06	56,867.52	56,867.52	56,867.52
SPI	WASIA	CTDQ	64953	S OF C LAIF	0.00000	12-31-06	66,511.63	66,511.63	66,511.63
SPI	WASIA	CTDQ	65952	S OF C LAIF	0.00000	12-31-06	80,980.97	80,980.97	80,980.97
SPI	WASIA	CTDQ	66799	S OF C LAIF	0.00000	12-31-06	92,052.67	92,052.67	92,052.67
SPI	WASIA	CTDQ	67820	S OF C LAIF	0.00000	12-31-06	105,862.06	105,862.06	105,862.06
SPI	WASIA	CTDQ	68718	S OF C LAIF	0.00000	12-31-06	116,198.76	116,198.76	116,198.76
CTDQ Total							11,811,103.03	11,811,103.03	11,811,103.03
WASIA - WHITTIER AREA SCHOOLS INS AUTH Total							11,811,103.03	11,811,103.03	11,811,103.03
SPI Total							1,804,965,329.04	1,799,024,958.72	1,795,253,900.53
SPI-Historical Cost							<u>1,792,642,565.57</u>		

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/06
TRUSTEE: DEUTSCHE BANK
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ISSUE DATE	FUND TITLE	FUND BALANCE
01-05-06	CALABASAS LANDFILL 2005	\$20,598,457.90
07-02-97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	<u>2,287,273.14</u>
	DEUTSCHE BANK - TRUSTEE TOTAL	<u><u>\$22,885,731.04</u></u>

NOTE:

- (1) May 31, 2006
- (2) January 31, 2006
- (3) October 31, 2005
- (4) September 30, 2005
- (5) August 31, 2005

LOS ANGELES COUNTY TREASURER
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ISSUE DATE	FUND TITLE	FUND BALANCE
	C.I. 2658M	47,088.82
03-08-06	CCTSA TOBACCO BONDS 2006	29,084,270.10
12-11-96	CFD #2/CI 2656-M REF SERIES A & B	771,303.49
01-15-03	FLOOD CONTROL REFUNDING SER 2003A	16,822,932.90
	LAC-CAL 2006 SER A	1,139,429.51
12-11-86	LOS ANGELES COUNTY PENSION OBLIGATION CERTIF.	125,945.33
05-01-96	LOS ANGELES COUNTY PENSION OBLIGATION REFUNDING BONDS	2,167,121.96
10-15-96	MULTIPLE CAP V SER A	0.00
06-03-97	MULTIPLE CAP V SER B	0.00
04-01-00	MULTIPLE CAP VI SER A	0.00
08-13-87	PITCHESS RANCHO CO-GENERATION PROJECT	0.00
	L.A. COUNTY SCHOOLS PFP 1998 SER B	1,421.46
	LACCD 2001A - INTEREST AND PRINCIPAL	0.00
	LACCD 2003 SER A, B & C INT FD	0.00
	LACCD 2004 SER A & B INTEREST AND PRINCIPAL	1,795.98
	LACCD 2005 COST OF ISSUANCE ACCOUNT	71,774.88
	LACCD 2005 PAYING AGENT ACCOUNT	0.00
	LACOE PROJ AND LEASE PYMT FD	741,446.47
	ROSEMEAD ELEM SD COP 1996	197,079.16
	BNY WESTERN TRUST TOTAL	<u>\$51,171,610.06</u>

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
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 TRUSTEE: U.S. BANK
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ISSUE DATE	FUND TITLE	FUND BALANCE
11-01-00	ANTELOPE VALLEY COURTHOUSE 2000 COP SER A	\$12,305,479.68
05-19-94	COMMUNITY FACILITIES DIST. NO. 5	0.00
12-01-98	DISNEY PROJECT (Partial Refund), 1998	4,871,733.02
02-09-93	DISNEY PROJECT, 1993	7,605,285.25
	GAP LOAN RECEIVABLE NOTES SER 2005A & B	365.54
12-01-02	LAC-CAL 2002, SER A	1,057,745.94
08-03-04	LAC-CAL 2004, SER A	1,056,850.28
07-01-93	MARINA DEL REY, SER A	377,888.24
12-09-92	MASTER REFUNDING 1992	10,081,000.00
08-01-96	MASTER REFUNDING 1996A & B	61,867,694.64
11-01-97	MASTER REFUNDING 1997A	21,723,739.13
03-01-02	MASTER REFUNDING 2002A	3,087,972.74
12-02-02	MASTER REFUNDING 2002B	2,784,681.05
02-15-05	MASTER REFUNDING 2005A	40,681,619.17
12-01-93	MULTIPLE CAPITAL FACILITIES PROJECT IV	0.00
1994	PENSION OBLIGATION BONDS 1994 SER A, C & D	1,316,052.65
		<hr/>
	U.S. BANK TRUST - TRUSTEE SUBTOTAL	\$168,818,107.33

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
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 TRUSTEE: U.S. BANK
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ISSUE DATE	FUND TITLE	FUND BALANCE
	ABC USD 2003 GO REF SER A	0.00 (1)
	ACTON AGUA DULCE 1999A COP	186,474.93
	CENTINELA VALLEY UNION HSD GOB 2000A & B	0.00 (5)
	DOWNEY USD GOB 96 SER A	0.00 (4)
	INGLEWOOD USD 2000 COP SER B	0.00
	L.A. COUNTY SCHOOLS PFP 1999 COP SER A	2,396,097.78
	L.A. COUNTY SCHOOLS PFP 2000 COP SER A	970,537.19
	LAS VIRGENES USD ELEC 1997 SER A, B AND D	0.00 (1)
	POMONA USD GOB SER A, B, C, D 1998	0.01
	POOLED CAP. PROJ. LOCAL AGENCIES 1997 SER A	0.00 (3)
	POOLED CAP. PROJ. LYNWOOD 1997 SER C	1,406,889.46
	POOLED CAP. PROJ. MONTEBELLO 1998 SER A	388,195.10
	SANTA MONICA COMMUNITY COLLEGE 1992A	0.00 (2)
	U.S. BANK SCHOOLS - SUBTOTAL	5,348,194.47
	U.S. BANK TRUSTEE TOTAL	174,166,301.80

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 06/30/06
 TRUSTEE: GREAT WEST LIFE
 ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
HORIZONS - DEFERRED COMPENSATION & THRIFT ACCOUNT		
	ARTISAN MID CAP FUND	\$61,112,541.21
	CAPITAL GUARDIAN INTERNATIONAL (NON US)	76,072,094.63
	CAUSEWAY INTERNATIONAL VALUE EQUITY FUND	121,746,178.78
	DIA MEDIUM SIZE COMPANY FUND	421,377,626.31
	DODGE & COX BALANCED FUND	27,069,603.48
	LOS ANGELES COUNTY STABLE INCOME FUND	1,735,430,701.80
	PIMCO HIGH YIELD FUND-INSTITUTIONAL	41,883,148.83
	PRE-ASSEMBLED PORTFOLIO A	45,253,069.78
	PRE-ASSEMBLED PORTFOLIO B	26,662,219.35
	PRE-ASSEMBLED PORTFOLIO C	64,935,900.21
	PRE-ASSEMBLED PORTFOLIO D	203,203,034.39
	PRE-ASSEMBLED PORTFOLIO E	133,841,873.99
	SMALL CAP EQUITY MANAGED BY BRANDYWINE	327,216,708.78
	STATE STREET S&P 500 FLAGSHIP SERIES C	560,905,662.33
	WASHINGTON MUTUAL BANK FUND	78,713,437.40
		<u>78,713,437.40</u>
	GREAT WEST LIFE - TRUSTEE TOTAL	<u><u>\$3,925,423,801.27</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/06
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	LOS ANGELES COMMUNITY COLLEGE (LACC)	71,700.00
	SPECIAL SAFEKEEPING (KNOX-KEENE)	302,281.43
	SPECIAL SAFEKEEPING II (PHILIP MORRIS)	<u>43,275,005.81</u>
	TREASURER TOTAL	<u><u>43,648,987.24</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/06
MANAGER: PUBLIC FINANCIAL MANAGEMENT
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
ALLIANCE OF SCHOOLS COOPERATIVE INSURANCE PROGRAM		
	INVESTMENTS	\$102,095,000.00
	CASH AND EQUIVALENTS	<u>357,799.24</u>
	PFM - TRUSTEE TOTAL	<u><u>\$102,452,799.24</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/06
MANAGER: TCW
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
LOS ANGELES UNIFIED SCHOOL DISTRICT - Annuity Reserve Fund		
	INVESTMENTS	\$0.00
	CASH EQUIVALENTS	<u>429,652.83</u>
	TCW - TOTAL MANAGED FUNDS	<u><u>\$429,652.83</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/06
TRUSTEE: UNION BANK
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	EAST WHITTIER CITY SD 1997 SER A	<u>1.00</u>
	UNION BANK TOTAL	<u><u>\$1.00</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/06
TRUSTEE: WELLS FARGO BANK
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	CONCERT HALL GIFT ASSIGNMENT	<u>\$4,996,318.09</u>
	WELLS FARGO BANK - TRUSTEE TOTAL	<u><u>\$4,996,318.09</u></u>

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 06/30/06
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>CORPORATE AND AGENCY ISSUED-</u>						
CNFL -						
67034	CITIGROUP GLBL MKTS FRN	5.23	07-25-06	18,000,000.00	18,001,728.00	Cpn rate=3mo US\$LIBOR +12.5bp. Series M.
64474	WELLS FARGO & CO FRN	5.42	09-15-06	15,000,000.00	15,003,874.32	Cpn rate=3mo US\$LIBOR +9bp. Sr. Unsec'd. Short 1st cpn.
67088	WELLS FARGO & CO FRN	5.42	09-15-06	50,000,000.00	50,011,887.84	Cpn rate=3mo US\$LIBOR +9bp. Sr. Unsec'd. Short 1st cpn.
66885	BK OF AMERICA NA FRN	5.31	11-07-06	25,000,000.00	25,000,000.00	Cpn=Same day Fed Funds +6bp. Daily reset, quarterly pay. Bank Notes.
63109	ROYAL BK OF SCOTLAND FRN	5.22	11-24-06	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR +1bp. Issued under 144A. Bk notes.
63110	ROYAL BK OF SCOTLAND FRN	5.22	11-24-06	20,000,000.00	20,000,000.00	Cpn rate=3mo US\$LIBOR +1bp. Issued under 144A. Bk notes.
69232	HSBC BANK USA FRN	5.34	12-14-06	43,000,000.00	43,011,373.74	Cpn rate=3mo US\$LIBOR +2bp. Bank Notes.
66797	CITIGROUP INC FRN	5.11	01-12-07	15,000,000.00	15,006,724.89	Cpn rate=3mo US\$LIBOR +7bp.
69231	BK OF AMERICA NA FRN	5.32	02-23-07	10,000,000.00	10,000,112.41	Cpn=Fed Funds Target +6.5bp. Bank Notes.
64115	CITIGROUP GLOBAL MKTS FRN	5.41	03-16-07	10,350,000.00	10,354,021.28	Cpn rate=3mo US\$LIBOR +5bp. Series M. Short 1st cpn.
64476	TOYOTA MOTOR CREDIT CORP FRN	5.41	03-22-07	25,000,000.00	25,000,000.00	Cpn rate=3mo US\$LIBOR -3bp. Iss'd under MTN Program. Pays monthly on the 22nd.
64496	ROYAL BK OF SCOTLAND FRN	5.50	03-30-07	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR Flat. Iss'd under 144A. Iss'd under MTN Program. Long 1st cpn.
67073	TOYOTA MOTOR CREDIT CORP FRN	5.14	05-22-07	25,000,000.00	25,000,000.00	Cpn rate=3mo US\$LIBOR -5bp. Iss'd under MTN Program. Series B.
64392	CITIGROUP GLOBAL MKTS FRN	5.21	08-06-07	40,000,000.00	40,010,583.85	Cpn rate=3mo US\$LIBOR +7bp. Series A.
CNFL Totals:				396,350,000.00	396,400,306.33	
FFRN-						
67354	FFCB FRN	5.27	06-19-07	50,000,000.00	49,995,195.10	Cpn rate=3mo US\$LIBOR -13bp. Long 1st cpn. Book entry.
FFRN Totals:				50,000,000.00	49,995,195.10	
FRAM-						
64750	FFCB FRN	5.09	04-13-07	25,000,000.00	24,999,020.55	Cpn rate=1mo US\$LIBOR -9bp. Book entry. Monthly reset/monthly pay.
64475	FFCB FRN	5.25	09-24-07	25,000,000.00	25,000,000.00	Cpn rate=1mo US\$LIBOR -7.5bp. Book entry.
67830	FFCB FRN	5.10	02-12-09	25,000,000.00	25,005,549.06	Cpn rate=1mo US\$LIBOR -7bp. Book entry.
FRAM Totals:				75,000,000.00	75,004,569.61	
FRAQ-						
63942	FHLB FRN	5.04	08-02-06	50,000,000.00	49,997,397.00	Cpn rate=3mo US\$LIBOR -11bp. Long 1st cpn. Book entry.
FRAQ Totals:				50,000,000.00	49,997,397.00	
FRAQ2-						
62250	FHLMC (CALLABLE)	3.00	09-14-06	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR +40bp to 09/05; thereafter 3%. Unsec'd. Book entry.
FRAQ2 Totals:				50,000,000.00	50,000,000.00	
CORPORATE AND AGENCY ISSUED TOTAL				621,350,000.00	621,397,468.04	

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 06/30/06
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>LOS ANGELES COUNTY ISSUED -</u>						
BAN - LACCAL BANS						
69245	LACCAL BANS	5.66	06-30-08	10,000,000.00	10,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
BAN Totals:				10,000,000.00	10,000,000.00	
LOS ANGELES COUNTY ISSUED TOTAL				10,000,000.00	10,000,000.00	
NTRD - PSI NON-TRADING Total:				631,350,000.00	631,397,468.04	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 06/30/06
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

<u>SEC ID</u>	<u>DESCRIPTION</u>	<u>DRAW DATE</u>	<u>AMOUNT</u>	<u>RATE</u>
69245	LACCAL	06-15-06	10,000,000.00	5.658%
			<u>10,000,000.00</u>	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of June 30, 2006
Attachment XIV

SECURITY TYPE	NON-TRADING			TRADING		
	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	2,884,984,475.04	62.04	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	0.00	0.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	4,248,934,464.09	18.03	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,716,520,805.47	291.95	DAYS	0.00	0.00	DAYS
AGENCIES	6,408,004,885.18	486.05	DAYS	0.00	0.00	DAYS
MUNICIPALS	10,000,000.00	731.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	796,416,274.86	190.76	DAYS	0.00	0.00	DAYS
REPURCHASE AGREEMENT	0.00	0.00	DAYS	0.00	0.00	DAYS
ASSET BACKED	0.00	0.00	DAYS	0.00	0.00	DAYS
OTHER	5,152,652.24	184.00	DAYS	0.00	0.00	DAYS
TOTAL	\$16,070,013,556.88	250.87	DAYS	0.00	0.00	DAYS

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of June 30, 2006
Attachment XV

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Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
NTRD							
1 to 30 Days	07/01/06 - 07/30/06	5,779,065,000.00	35.88	35.88	5,771,897,161.42	35.92	35.92
31 to 60 Days	07/31/06 - 08/29/06	1,670,243,333.33	10.37	46.25	1,667,548,200.23	10.37	46.29
61 to 90 Days	08/30/06 - 09/28/06	537,885,000.00	3.34	49.59	537,599,320.30	3.35	49.64
91 to 120 Days	09/29/06 - 10/28/06	625,740,000.00	3.88	53.47	625,504,376.06	3.89	53.53
121 to 180 Days	10/29/06 - 12/27/06	397,485,000.00	2.47	55.94	395,662,927.36	2.46	55.99
181 to 270 Days	12/28/06 - 03/27/07	1,737,537,652.24	10.79	66.73	1,728,212,316.04	10.76	66.75
271 to 365 Days	03/28/07 - 06/30/07	1,779,494,000.00	11.05	77.78	1,766,481,386.01	10.99	77.74
1 to 1.5 YEARS	07/01/07 - 12/29/07	1,221,130,000.00	7.58	85.36	1,220,519,059.55	7.60	85.34
1.5 to 2 YEARS	12/30/07 - 06/29/08	966,379,000.00	6.00	91.36	965,516,820.98	6.01	91.35
2 to 3 YEARS	06/30/08 - 06/30/09	1,024,621,459.46	6.36	97.72	1,023,441,117.14	6.37	97.72
3 to 4 YEARS	06/30/09 - 06/30/10	104,950,000.00	0.65	98.37	104,896,905.96	0.65	98.37
4 to 5 YEARS	06/30/10 - 06/30/11	263,100,000.00	1.63	100.00	262,733,965.83	1.63	100.00
Portfolio Total:		\$16,107,630,445.03			\$16,070,013,556.88		
AST							
5 to 10 YEARS	06/30/11 - 06/30/16	250,000.00	100.00	100.00	247,661.65	100.00	100.00
Portfolio Total:		\$250,000.00			\$247,661.65		
BLPSI							
31 to 60 Days	07/31/06 - 08/29/06	500,000.00	16.70	16.70	497,829.55	17.00	17.00
121 to 180 Days	10/29/06 - 12/27/06	500,000.00	16.70	33.40	491,212.08	16.80	33.80
181 to 270 Days	12/28/06 - 03/27/07	1,500,000.00	50.00	83.30	1,459,396.23	49.80	83.60
1 to 1.5 YEARS	07/01/07 - 12/29/07	500,000.00	16.70	100.00	479,556.57	16.40	100.00
Portfolio Total:		\$3,000,000.00			\$2,927,994.43		
F5LA							
1 to 30 Days	07/01/06 - 07/30/06	34,000,000.00	4.90	4.90	34,000,000.00	4.90	4.90
31 to 60 Days	07/31/06 - 08/29/06	416,000,000.00	59.40	64.30	415,456,879.69	59.50	64.40
121 to 180 Days	10/29/06 - 12/27/06	100,000,000.00	14.30	78.60	99,563,077.55	14.30	78.60
181 to 270 Days	12/28/06 - 03/27/07	150,000,000.00	21.40	100.00	149,251,579.71	21.40	100.00
Portfolio Total:		\$700,000,000.00			\$698,271,536.95		

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of June 30, 2006
Attachment XV

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Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
GF							
5 to 10 YEARS	06/30/11 - 06/30/16	925,020.89	14.20	14.20	925,020.89	14.20	14.20
10 + YEARS	06/30/16 - 06/30/56	5,577,199.46	85.80	100.00	5,577,199.46	85.80	100.00
Portfolio Total:		\$6,502,220.35			\$6,502,220.35		
LACC1							
31 to 60 Days	07/31/06 - 08/29/06	66,516,280.00	100.00	100.00	66,516,280.00	100.00	100.00
Portfolio Total:		\$66,516,280.00			\$66,516,280.00		
LAUSD1							
91 to 120 Days	09/29/06 - 10/28/06	427,693,215.28	100.00	100.00	427,693,215.28	100.00	100.00
Portfolio Total:		\$427,693,215.28			\$427,693,215.28		
LAUSDWC							
1 to 30 Days	07/01/06 - 07/30/06	30,000,000.00	7.90	7.90	29,994,104.80	8.00	8.00
31 to 60 Days	07/31/06 - 08/29/06	20,000,000.00	5.30	13.20	19,989,383.01	5.30	13.30
61 to 90 Days	08/30/06 - 09/28/06	25,000,000.00	6.60	19.70	24,957,023.42	6.60	19.90
91 to 120 Days	09/29/06 - 10/28/06	5,000,000.00	1.30	21.10	4,965,800.87	1.30	21.30
121 to 180 Days	10/29/06 - 12/27/06	25,000,000.00	6.60	27.60	24,921,494.84	6.60	27.90
271 to 365 Days	03/28/07 - 06/30/07	60,000,000.00	15.80	43.40	59,520,467.11	15.80	43.70
1 to 1.5 YEARS	07/01/07 - 12/29/07	30,000,000.00	7.90	51.30	29,596,319.83	7.90	51.60
1.5 to 2 YEARS	12/30/07 - 06/29/08	105,000,000.00	27.60	78.90	103,727,549.12	27.60	79.20
2 to 3 YEARS	06/30/08 - 06/30/09	60,000,000.00	15.80	94.70	59,226,347.51	15.80	94.90
3 to 4 YEARS	06/30/09 - 06/30/10	20,000,000.00	5.30	100.00	19,039,098.84	5.10	100.00
Portfolio Total:		\$380,000,000.00			\$375,937,589.35		
MAST							
5 to 10 YEARS	06/30/11 - 06/30/16	160,000.00	100.00	100.00	161,425.32	100.00	100.00
Portfolio Total:		\$160,000.00			\$161,425.32		
MTSAC							
1 to 30 Days	07/01/06 - 07/30/06	3,000,000.00	13.80	13.80	2,996,872.78	13.80	13.80
31 to 60 Days	07/31/06 - 08/29/06	18,750,000.00	86.20	100.00	18,657,635.88	86.20	100.00
Portfolio Total:		\$21,750,000.00			\$21,654,508.66		

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of June 30, 2006
Attachment XV

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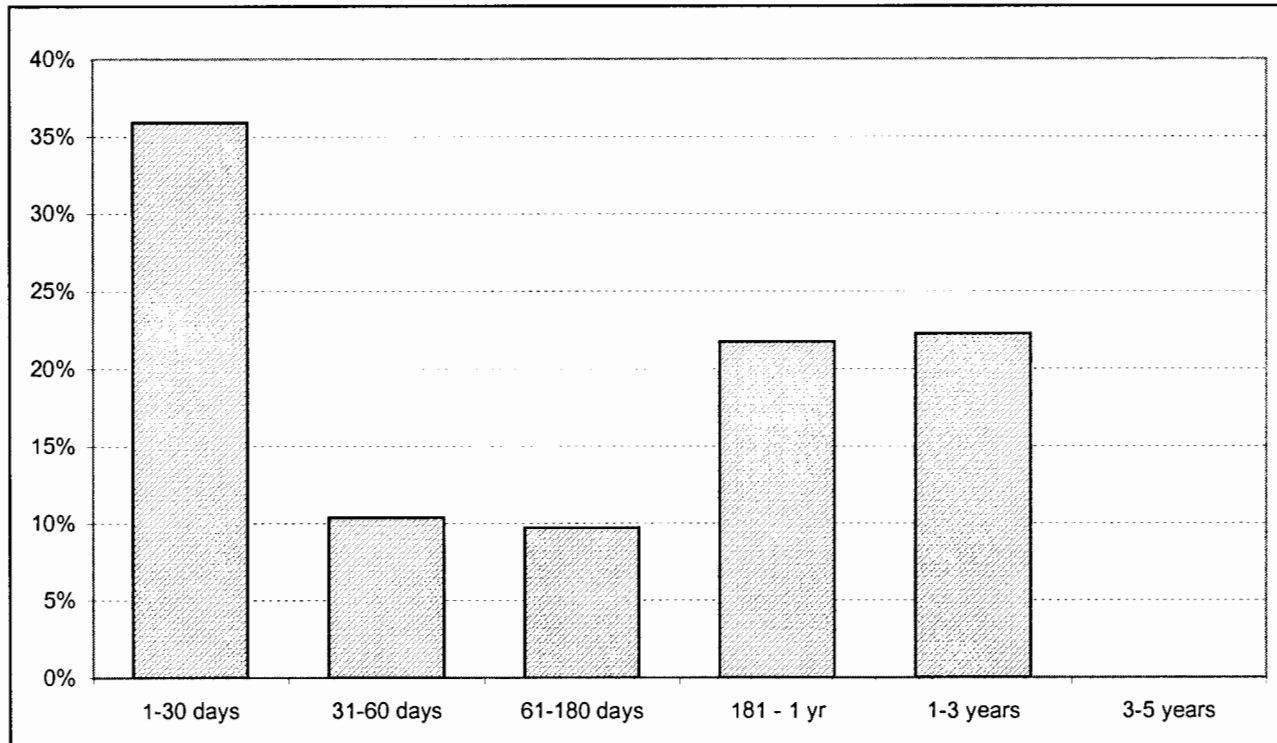
Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
SANIT							
1 to 30 Days	07/01/06 - 07/30/06	294,000.00	0.20	0.20	294,537.34	0.20	0.20
121 to 180 Days	10/29/06 - 12/27/06	507,000.00	0.40	0.70	508,644.60	0.40	0.70
181 to 270 Days	12/28/06 - 03/27/07	157,000.00	0.10	0.80	161,177.34	0.10	0.80
271 to 365 Days	03/28/07 - 06/30/07	289,000.00	0.20	1.00	292,451.08	0.20	1.00
1 to 1.5 YEARS	07/01/07 - 12/29/07	481,000.00	0.40	1.40	484,953.54	0.40	1.40
1.5 to 2 YEARS	12/30/07 - 06/29/08	226,000.00	0.20	1.60	227,978.14	0.20	1.60
2 to 3 YEARS	06/30/08 - 06/30/09	118,115,225.17	97.50	99.20	118,115,142.17	97.50	99.20
3 to 4 YEARS	06/30/09 - 06/30/10	738,000.00	0.60	99.80	738,000.00	0.60	99.80
4 to 5 YEARS	06/30/10 - 06/30/11	282,000.00	0.20	100.00	281,693.03	0.20	100.00
Portfolio Total:		\$121,089,225.17			\$121,104,577.24		
SCAQM							
181 to 270 Days	12/28/06 - 03/27/07	39,893,812.36	100.00	100.00	39,893,812.36	100.00	100.00
Portfolio Total:		\$39,893,812.36			\$39,893,812.36		
SCP61							
91 to 120 Days	09/29/06 - 10/28/06	3,000,000.00	100.00	100.00	3,000,000.00	100.00	100.00
Portfolio Total:		\$3,000,000.00			\$3,000,000.00		
SCP6F							
91 to 120 Days	09/29/06 - 10/28/06	3,000,000.00	100.00	100.00	3,000,000.00	100.00	100.00
Portfolio Total:		\$3,000,000.00			\$3,000,000.00		
SCP88							
91 to 120 Days	09/29/06 - 10/28/06	5,000,000.00	100.00	100.00	5,000,000.00	100.00	100.00
Portfolio Total:		\$5,000,000.00			\$5,000,000.00		
SCU5F							
91 to 120 Days	09/29/06 - 10/28/06	3,000,000.00	100.00	100.00	3,000,000.00	100.00	100.00
Portfolio Total:		\$3,000,000.00			\$3,000,000.00		
SLIM							
181 to 270 Days	12/28/06 - 03/27/07	12,074,472.85	100.00	100.00	12,074,472.85	100.00	100.00
Portfolio Total:		\$12,074,472.85			\$12,074,472.85		

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of June 30, 2006
Attachment XV

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Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
SSTF							
5 to 10 YEARS	06/30/11 - 06/30/16	225,000.00	100.00	100.00	228,561.25	100.00	100.00
Portfolio Total:		\$225,000.00			\$228,561.25		
WASIA							
181 to 270 Days	12/28/06 - 03/27/07	11,811,103.03	100.00	100.00	11,811,103.03	100.00	100.00
Portfolio Total:		\$11,811,103.03			\$11,811,103.03		

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF JUNE 2006
ATTACHMENT XVI**



L.A.C. INVESTMENT POOL

	In Thousands	%
1 - 30 days	\$ 5,771,897	35.92%
31 - 60 days	1,667,548	10.37%
61 - 180 days	1,558,767	9.70%
181 - 1 yr	3,494,694	21.75%
1 - 3 yrs	3,577,108	22.26%
3 - 5 yrs	-	0.00%
	<u>\$16,070,014</u>	<u>100.00%</u>

Maturity Limits Are In Compliance With The Los Angeles County Treasurer's Investment Policy.

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
AS OF 06/30/06
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	12,074,472.85
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,893,812.36
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>11,811,103.03</u>
	LAIF TOTAL	<u><u>\$63,779,388.24</u></u>

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF INVESTMENT DATA A COMPARISON OF MAY 2006 WITH MAY 2005 (DOLLARS IN THOUSANDS)

	MAY 2006	MAY 2005	CHANGE
Average Daily Portfolio	\$ 62,884,541	\$ 61,691,707	\$ +1,192,834
Accrued Earnings	\$ 243,715	\$ 149,634	\$ +94,081
Effective Yield	4.563	2.856	+1.707
Average Life-Month End (In Days)	151	170	-19
Total Security Transactions			
Amount	\$ 27,496,447	\$ 27,059,361	\$ +437,086
Number	577	554	+23
Total Time Deposit Transactions			
Amount	\$ 2,713,300	\$ 2,643,300	\$ +70,000
Number	144	112	+32
Average Workday Investment Activity	\$ 1,373,170	\$ 1,414,412	\$ -41,242
Prescribed Demand Account Balances			
For Services	\$ 281,421	\$ 422,582	\$ -141,161
For Uncollected Funds	\$ 308,585	\$ 258,524	\$ +50,061

**PHIL ANGELIDES
TREASURER
STATE OF CALIFORNIA**

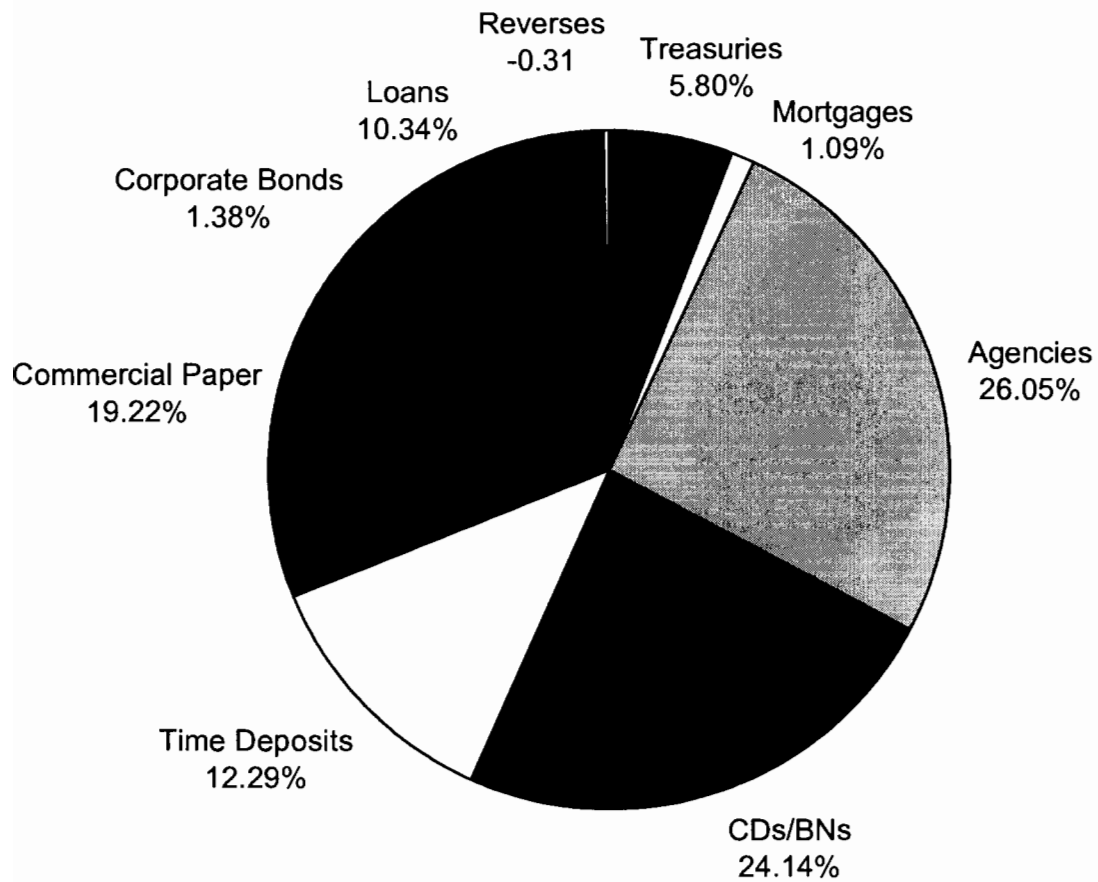
**INVESTMENT DIVISION SELECTED INVESTMENT DATA
ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO
(000 OMITTED)**

<u>TYPE OF SECURITY</u>	<u>AMOUNT</u>	May 31, 2006	
		<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	\$ 1,767,250	2.80	-2.01
Bonds	0	0.00	0.00
Notes	1,895,486	3.00	-1.04
Strips	0	0.00	0.00
Total Government	\$ 3,662,736	5.80	-3.05
Federal Agency Coupons	\$ 9,712,988	15.39	-1.06
Certificates of Deposit	13,367,403	21.19	+2.65
Bank Notes	1,860,512	2.95	+0.05
Bankers' Acceptances	0	0.00	0.00
Repurchases	0	0.00	0.00
Federal Agency Discount Notes	6,727,999	10.66	+2.60
Time Deposits	7,758,495	12.29	-0.18
GNMAs	245	0.00	0.00
Commercial Paper	12,130,091	19.22	+0.26
FHLMC/Remics	687,859	1.09	-0.04
Corporate Bonds	870,537	1.38	-0.09
AB 55 Loans	6,526,593	10.34	-0.83
GF Loans	0	0.00	0.00
Reversed Repurchases	(198,900)	(0.31)	+0.31
Total (All Types)	\$ 63,106,558	100.00	

INVESTMENT ACTIVITY

	MAY 2006		APRIL 2006	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	577	\$ 27,496,447	558	\$ 27,064,052
Other	19	138,979	40	259,608
Time Deposits	144	2,713,300	160	4,770,000
Totals	740	\$ 30,348,726	758	\$ 32,093,660
 PMIA Monthly Average Effective Yield	 4.563		 4.305	
Year to Date Yield Last Day of Month	3.788		3.696	

**Pooled Money Investment Account
Portfolio Composition
\$63.1 Billion
05/31/06**



POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>YIELD</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
05/01/06	NO REDEMPTIONS								
05/01/06	PURCHASES								
	CD	WA MU, FA	5.060%	08/29/06	5.060	\$50,000			
	CD	WA MU, FA	5.060%	08/29/06	5.060	50,000			
	CD	WA MU, FA	5.060%	08/29/06	5.060	50,000			
	CD	WA MU, FA	5.060%	08/29/06	5.060	50,000			
	CD	U/B CALIF	5.070%	08/29/06	5.070	50,000			
	CD	U/B CALIF	5.070%	08/29/06	5.070	50,000			
	CD	U/B CALIF	5.070%	08/29/06	5.070	50,000			
	CD	U/B CALIF	5.070%	08/29/06	5.070	50,000			
	CD	UBS	5.090%	08/29/06	5.090	50,000			
	CD	UBS	5.090%	08/29/06	5.090	50,000			
	CD	SOC GEN	5.090%	09/01/06	5.090	50,000			
	CD	SOC GEN	5.090%	09/01/06	5.090	50,000			
	CP	CITIGROUP		05/02/06	4.810	50,000			
	CP	CITIGROUP		05/02/06	4.810	50,000			
	CP	CITIGROUP		05/02/06	4.810	50,000			
	CP	CITIGROUP		05/02/06	4.810	50,000			
	CP	EDISON		06/01/06	4.950	50,000			
	CP	EDISON		06/01/06	4.950	50,000			
	DISC NOTES	FHLMC		08/01/06	4.920	50,000			
	DISC NOTES	FHLMC		08/01/06	4.920	50,000			
	DISC NOTES	FHLMC		08/01/06	4.920	50,000			
	DISC NOTES	FHLMC		08/01/06	4.920	50,000			
	DISC NOTES	FHLMC		08/01/06	4.920	50,000			
	DISC NOTES	FHLMC		08/01/06	4.920	50,000			
05/02/06	REDEMPTIONS								
	BN	WORLD	4.640%	05/02/06	4.650	50,000	77	497,281.13	4.715
	BN	WORLD	4.640%	05/02/06	4.650	50,000	77	497,281.13	4.715
	CP	CITIGROUP		05/02/06	4.810	50,000	1	6,680.56	4.877
	CP	CITIGROUP		05/02/06	4.810	50,000	1	6,680.56	4.877
	CP	CITIGROUP		05/02/06	4.810	50,000	1	6,680.56	4.877
	CP	CITIGROUP		05/02/06	4.810	50,000	1	6,680.56	4.877
	CP	BEAR		05/02/06	4.700	50,000	48	313,333.33	4.795
	CP	BEAR		05/02/06	4.700	50,000	48	313,333.33	4.795
	CP	BEAR		05/02/06	4.700	50,000	48	313,333.33	4.795
	CP	BEAR		05/02/06	4.700	50,000	48	313,333.33	4.795
	CP	FCAR		05/02/06	4.530	28,000	103	362,903.33	4.653
	CP	FCAR		05/02/06	4.530	50,000	103	648,041.67	4.653
	CP	CITIGROUP		05/02/06	4.420	50,000	137	841,027.78	4.558
	CP	CITIGROUP		05/02/06	4.420	50,000	137	841,027.78	4.558
	CP	NCAT		05/02/06	4.410	50,000	147	900,375.00	4.553
	CP	NCAT		05/02/06	4.410	50,000	147	900,375.00	4.553
05/02/06	NO PURCHASES								
05/03/06	NO REDEMPTIONS								

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>d/</u> <u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
05/03/06	PURCHASES								
	CB FR	COUNTRY	5.188%	04/11/07	5.170	25,000			
	CP	CITIGROUP		05/04/06	4.820	50,000			
	CP	CITIGROUP		05/04/06	4.820	50,000			
	CP	CITIGROUP		05/04/06	4.820	50,000			
	CP	CITIGROUP		05/04/06	4.820	50,000			
	CP	CITIGROUP		05/04/06	4.820	50,000			
	CP	CITIGROUP		05/04/06	4.820	50,000			
	CP	CITIGROUP		05/04/06	4.820	50,000			
	CP	TEXT FIN		05/05/06	4.860	25,000			
	CP	W/F		05/08/06	4.810	50,000			
	CP	W/F		05/08/06	4.810	50,000			
	CP	CITIGROUP		05/08/06	4.820	50,000			
	CP	CITIGROUP		05/08/06	4.820	50,000			
05/04/06	REDEMPTIONS								
	CP	CITIGROUP		05/04/06	4.820	50,000	1	6,694.44	4.888
	CP	CITIGROUP		05/04/06	4.820	50,000	1	6,694.44	4.888
	CP	CITIGROUP		05/04/06	4.820	50,000	1	6,694.44	4.888
	CP	CITIGROUP		05/04/06	4.820	50,000	1	6,694.44	4.888
	CP	CITIGROUP		05/04/06	4.820	50,000	1	6,694.44	4.888
	CP	CITIGROUP		05/04/06	4.820	50,000	1	6,694.44	4.888
	TREAS	BILLS		05/04/06	4.100	50,000	121	689,027.78	4.215
	TREAS	BILLS		05/04/06	4.100	50,000	121	689,027.78	4.215
	TREAS	BILLS		05/04/06	4.100	50,000	121	689,027.78	4.215
	TREAS	BILLS		05/04/06	4.100	50,000	121	689,027.78	4.215
	TREAS	BILLS		05/04/06	4.100	50,000	121	689,027.78	4.215
	TREAS	BILLS		05/04/06	4.100	50,000	121	689,027.78	4.215
	TREAS	BILLS		05/04/06	4.100	50,000	121	689,027.78	4.215
	TREAS	BILLS		05/04/06	4.100	50,000	121	689,027.78	4.215
	TREAS	BILLS		05/04/06	4.100	50,000	121	689,027.78	4.215
	TREAS	BILLS		05/04/06	4.065	50,000	141	796,062.50	4.188
	TREAS	BILLS		05/04/06	4.065	50,000	141	796,062.50	4.188
	TREAS	BILLS		05/04/06	4.065	50,000	141	796,062.50	4.188
	TREAS	BILLS		05/04/06	4.065	50,000	141	796,062.50	4.188
	TREAS	BILLS		05/04/06	4.065	50,000	141	796,062.50	4.188
	TREAS	BILLS		05/04/06	4.065	50,000	141	796,062.50	4.188
	TREAS	BILLS		05/04/06	4.065	50,000	141	796,062.50	4.188
	TREAS	BILLS		05/04/06	4.065	50,000	141	796,062.50	4.188
	TREAS	BILLS		05/04/06	4.065	50,000	141	796,062.50	4.188
	TREAS	BILLS		05/04/06	4.065	50,000	141	796,062.50	4.188
	TREAS	BILLS		05/04/06	4.065	50,000	141	796,062.50	4.188
	TREAS	BILLS		05/04/06	4.065	50,000	141	796,062.50	4.188
05/04/06	PURCHASES								
	CD	W/F	4.950%	05/12/06	4.950	30,000			
	CD	W/F	4.950%	05/12/06	4.950	50,000			
	CD	W/F	4.950%	05/12/06	4.950	50,000			
	CD	W/F	4.950%	05/12/06	4.950	50,000			
	CP	GECC		05/08/06	4.850	50,000			
	CP	GECC		05/08/06	4.850	50,000			

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>MATURITY</u> <u>YIELD</u>	<u>TRANS</u> <u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
05/04/06	PURCHASES (continued)							
	CP	GECC	05/08/06	4.850	50,000			
	CP	GECC	05/08/06	4.850	50,000			
	CP	GECC	05/08/06	4.850	50,000			
	CP	GECC	05/10/06	4.850	50,000			
	CP	GECC	05/10/06	4.850	50,000			
	CP	GECC	05/10/06	4.850	50,000			
	CP	GECC	05/10/06	4.850	50,000			
	CP	TEXT FIN	05/11/06	4.950	50,000			
	CP	COUNTRY	05/12/06	4.900	20,000			
	CP	COUNTRY	05/12/06	4.900	50,000			
	CP	COUNTRY	05/12/06	4.900	50,000			
05/05/06	REDEMPTIONS							
	CP	TEXT FIN	05/05/06	4.860	25,000	2	6,750.00	4.929
05/05/06	PURCHASES							
	AGENCY	FHLB	5.250%	06/05/07	5.250	50,000		
	AGENCY	FHLB	5.250%	06/05/07	5.250	50,000		
	AGENCY	FHLMC	5.250%	06/05/07	5.250	50,000		
	AGENCY	FHLMC	5.250%	06/05/07	5.260	50,000		
	CD	W/F	4.960%	05/12/06	4.960	50,000		
	CD	W/F	4.960%	05/12/06	4.960	50,000		
	CD	W/F	4.960%	05/12/06	4.960	50,000		
	CD	W/F	4.960%	05/12/06	4.960	50,000		
	CD	W/F	4.960%	05/12/06	4.960	50,000		
05/08/06	REDEMPTIONS							
	CP	GECC	05/08/06	4.850	50,000	4	26,944.44	4.920
	CP	GECC	05/08/06	4.850	50,000	4	26,944.44	4.920
	CP	GECC	05/08/06	4.850	50,000	4	26,944.44	4.920
	CP	GECC	05/08/06	4.850	50,000	4	26,944.44	4.920
	CP	GECC	05/08/06	4.850	50,000	4	26,944.44	4.920
	CP	W/F	05/08/06	4.810	50,000	5	33,402.78	4.880
	CP	W/F	05/08/06	4.810	50,000	5	33,402.78	4.880
	CP	CITIGROUP	05/08/06	4.820	50,000	5	33,472.22	4.890
	CP	CITIGROUP	05/08/06	4.820	50,000	5	33,472.22	4.890
	CP	GECC	05/08/06	4.750	50,000	24	158,333.33	4.831
	CP	GECC	05/08/06	4.750	50,000	24	158,333.33	4.831
	CP	COUNTRY	05/08/06	4.760	28,000	49	181,408.89	4.858
	DISC NOTES	FHLMC	05/08/06	4.355	50,000	138	834,708.33	4.490
	DISC NOTES	FHLMC	05/08/06	4.355	50,000	138	834,708.33	4.490
	DISC NOTES	FHLMC	05/08/06	4.355	50,000	138	834,708.33	4.490
	DISC NOTES	FHLMC	05/08/06	4.355	50,000	138	834,708.33	4.490
	DISC NOTES	FHLMC	05/08/06	4.355	50,000	138	834,708.33	4.490
	DISC NOTES	FHLMC	05/08/06	4.355	50,000	138	834,708.33	4.490
	DISC NOTES	FHLMC	05/08/06	4.355	50,000	138	834,708.33	4.490
	DISC NOTES	FHLMC	05/08/06	4.355	50,000	138	834,708.33	4.490

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>MATURITY</u> <u>YIELD</u>	<u>TRANS</u> <u>YIELD</u>	<u>d/</u> <u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
05/08/06	REDEMPTIONS (continued)								
	DISC NOTES	FHLMC	05/08/06	4.355		50,000	138	834,708.33	4.490
05/08/06	PURCHASES								
	AGENCY	FHLB	5.300%	06/05/07	5.300	50,000			
	CD	U/B CALIF	5.100%	08/29/06	5.100	50,000			
	CD	U/B CALIF	5.100%	08/29/06	5.100	50,000			
	CD	U/B CALIF	5.100%	08/29/06	5.100	50,000			
	CD	U/B CALIF	5.100%	08/29/06	5.100	50,000			
	CD	WACHOVIA	5.100%	09/05/06	5.100	50,000			
	CD	WACHOVIA	5.100%	09/05/06	5.100	50,000			
	CP	GECC		05/09/06	4.850	50,000			
	CP	GECC		05/09/06	4.850	50,000			
	CP	GECC		05/09/06	4.850	50,000			
	CP	CAFCO		08/07/06	5.040	50,000			
	CP	CAFCO		08/07/06	5.040	50,000			
	CP	CRC		08/10/06	5.040	50,000			
	CP	CRC		08/10/06	5.040	50,000			
05/09/06	REDEMPTIONS								
	CP	GECC		05/09/06	4.850	50,000	1	6,736.11	4.918
	CP	GECC		05/09/06	4.850	50,000	1	6,736.11	4.918
	CP	GECC		05/09/06	4.850	50,000	1	6,736.11	4.918
	CP	COUNTRY		05/09/06	4.760	50,000	50	330,555.56	4.858
	CP	CAFCO		05/09/06	4.630	50,000	82	527,305.55	4.744
05/09/06	PURCHASES								
	BN FR	WORLD	4.880%	06/01/07	5.115	2,800			
	BN FR	WORLD	4.880%	06/01/07	5.115	47,200			
	CP	FCAR		06/08/06	5.030	50,000			
	CP	FCAR		06/08/06	5.030	50,000			
	CP	FCAR		06/08/06	5.030	50,000			
	CP	FCAR		06/12/06	5.030	50,000			
05/10/06	REDEMPTIONS								
	CP	GECC		05/10/06	4.850	50,000	6	40,416.67	4.921
	CP	GECC		05/10/06	4.850	50,000	6	40,416.67	4.921
	CP	GECC		05/10/06	4.850	50,000	6	40,416.67	4.921
	CP	GECC		05/10/06	4.850	50,000	6	40,416.67	4.921
	CP	W/F		05/10/06	4.850	50,000	13	87,569.44	4.926
	CP	W/F		05/10/06	4.850	50,000	13	87,569.44	4.926
	CP	W/F		05/10/06	4.850	50,000	13	87,569.44	4.926
	CP	W/F		05/10/06	4.850	50,000	13	87,569.44	4.926
	CP	GECC		05/10/06	4.750	50,000	26	171,527.78	4.833
	CP	GECC		05/10/06	4.750	50,000	26	171,527.78	4.833

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>a/ MATURITY</u>	<u>TRANS</u>	<u>PAR</u>	<u>d/</u>	<u>DAYS</u>	<u>AMOUNT</u>	<u>EFFECTIVE</u>
				<u>DATE</u>	<u>YIELD</u>	<u>(000)</u>		<u>HELD</u>	<u>EARNED</u>	<u>YIELD</u>
05/10/06	PURCHASES									
	CD	STNRD CH	5.040%	07/03/06	5.040	50,000				
	CD	STNRD CH	5.040%	07/03/06	5.040	50,000				
	CP	AMER EXP		07/07/06	5.000	50,000				
	CP	AMER EXP		07/07/06	5.000	50,000				
	CP	AMER EXP		07/07/06	5.000	50,000				
	CP	AMER EXP		07/07/06	5.000	50,000				
	CP	EDISON		07/11/06	5.020	50,000				
	CP	EDISON		07/11/06	5.020	50,000				
	CP	EDISON		07/12/06	5.020	50,000				
	CP	EDISON		07/12/06	5.020	50,000				
05/11/06	REDEMPTIONS									
	CP	TEXT FIN		05/11/06	4.950	50,000		7	48,125.00	5.024
	CP	W/F		05/11/06	4.850	50,000		14	94,305.56	4.927
	CP	W/F		05/11/06	4.850	50,000		14	94,305.56	4.927
	TREAS	BILLS		05/11/06	4.110	50,000		128	730,666.67	4.229
	TREAS	BILLS		05/11/06	4.110	50,000		128	730,666.67	4.229
	TREAS	BILLS		05/11/06	4.110	50,000		128	730,666.67	4.229
05/11/06	PURCHASES									
	CD	WACHOVIA	5.030%	07/12/06	5.030	25,000				
	CD	WACHOVIA	5.030%	07/12/06	5.030	50,000				
	CD	WACHOVIA	5.030%	07/12/06	5.030	50,000				
	CP	MERRILL		07/05/06	5.010	50,000				
	CP	MERRILL		07/05/06	5.010	50,000				
05/12/06	REDEMPTIONS									
	CB FR	GECC	1.850%	05/12/06	1.848	12,625		599	700,247.82	3.369
	CD	W/F	4.960%	05/12/06	4.960	50,000		7	48,222.22	5.029
	CD	W/F	4.960%	05/12/06	4.960	50,000		7	48,222.22	5.029
	CD	W/F	4.960%	05/12/06	4.960	50,000		7	48,222.22	5.029
	CD	W/F	4.960%	05/12/06	4.960	50,000		7	48,222.22	5.029
	CD	W/F	4.960%	05/12/06	4.960	50,000		7	48,222.22	5.029
	CD	W/F	4.950%	05/12/06	4.950	30,000		8	33,000.00	5.019
	CD	W/F	4.950%	05/12/06	4.950	50,000		8	55,000.00	5.019
	CD	W/F	4.950%	05/12/06	4.950	50,000		8	55,000.00	5.019
	CD	W/F	4.950%	05/12/06	4.950	50,000		8	55,000.00	5.019
	CD	WA MU, FA	4.520%	05/12/06	4.520	25,000		151	473,972.22	4.583
	CD	WA MU, FA	4.520%	05/12/06	4.520	50,000		151	947,944.44	4.583
	CD	WA MU, FA	4.520%	05/12/06	4.520	50,000		151	947,944.44	4.583
	CP	COUNTRY		05/12/06	4.900	20,000		8	21,777.78	4.973
	CP	COUNTRY		05/12/06	4.900	50,000		8	54,444.44	4.973
	CP	COUNTRY		05/12/06	4.900	50,000		8	54,444.44	4.973
	CP	CITIGROUP		05/12/06	4.800	50,000		16	106,666.67	4.877
	CP	CITIGROUP		05/12/06	4.800	50,000		16	106,666.67	4.877

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>a/</u>	<u>MATURITY</u>	<u>TRANS</u>	<u>PAR</u>	<u>d/</u>	<u>DAYS</u>	<u>AMOUNT</u>	<u>EFFECTIVE</u>
					<u>DATE</u>	<u>YIELD</u>	<u>(000)</u>		<u>HELD</u>	<u>EARNED</u>	<u>YIELD</u>
05/12/06	PURCHASES										
	CD	BNP PARIBAS	5.180%	10/23/06	5.180	50,000					
	CD	BNP PARIBAS	5.180%	10/23/06	5.180	50,000					
	CD	SOC GEN	5.180%	10/27/06	5.180	40,000					
	CD	U/B CALIF	5.140%	10/27/06	5.140	50,000					
	CD	U/B CALIF	5.140%	10/27/06	5.140	50,000					
	CD	U/B CALIF	5.140%	10/27/06	5.140	50,000					
	CD	U/B CALIF	5.140%	10/27/06	5.140	50,000					
	CD	FORTIS	5.170%	10/27/06	5.170	50,000					
	CD	FORTIS	5.170%	10/27/06	5.170	50,000					
	CD	RB CANADA	5.175%	10/27/06	5.170	50,000					
	CD	RB CANADA	5.175%	10/27/06	5.170	50,000					
	CD	ANZ	5.180%	10/27/06	5.180	50,000					
	CD	ANZ	5.180%	10/27/06	5.180	50,000					
	CD	S-E BANK	5.180%	10/27/06	5.180	50,000					
	CD	S-E BANK	5.180%	10/27/06	5.180	50,000					
	CD	S-E BANK	5.180%	10/27/06	5.180	50,000					
	CD	S-E BANK	5.180%	10/27/06	5.180	50,000					
	CD	CR SUISSE	5.200%	10/27/06	5.200	50,000					
	CD	CR SUISSE	5.200%	10/27/06	5.200	50,000					
	CP	PARCO		06/14/06	5.000	20,000					
	CP	TEXT FIN		06/21/06	5.040	25,000					
	CP	CAFCO		07/20/06	5.040	15,000					

05/15/06 REDEMPTIONS

AGENCY	FHLB	2.750%	05/15/06	2.750	27,950	578	1,219,589.81	2.755
AGENCY	FHLB	3.000%	05/15/06	2.750	9,715	578	424,605.34	2.751
AGENCY	FHLB	3.000%	05/15/06	2.750	50,000	578	2,185,307.97	2.751
AGENCY	FHLB	3.000%	05/15/06	2.730	50,000	586	2,200,641.30	2.732
AGENCY	FHLB	3.000%	05/15/06	2.730	50,000	586	2,200,641.30	2.732
AGENCY	FHLB	3.000%	05/15/06	2.500	50,000	619	2,137,000.00	2.500
AGENCY	FHLB	3.000%	05/15/06	2.500	50,000	619	2,137,000.00	2.500
AGENCY	FHLB	2.250%	05/15/06	2.817	50,000	734	2,813,150.00	2.829
AGENCY	FHLB	2.250%	05/15/06	2.817	50,000	734	2,813,150.00	2.829
AGENCY	FHLB	2.125%	05/15/06	1.680	50,000	1062	2,462,104.17	1.676
AGENCY	FHLB	2.125%	05/15/06	1.680	50,000	1062	2,462,104.17	1.676
AGENCY	FHLB	2.125%	05/15/06	1.680	50,000	1062	2,461,704.17	1.676
AGENCY	FHLB	2.125%	05/15/06	1.680	50,000	1062	2,461,604.17	1.676
AGENCY	FHLB	2.125%	05/15/06	1.680	50,000	1062	2,461,604.17	1.676
AGENCY	FHLB	2.125%	05/15/06	1.680	50,000	1062	2,461,104.17	1.676
AGENCY	FHLB	2.125%	05/15/06	1.680	50,000	1062	2,461,104.17	1.676
AGENCY	FHLB	2.125%	05/15/06	1.691	50,000	1062	2,477,753.37	1.687
AGENCY	FHLB	2.125%	05/15/06	1.695	50,000	1062	2,483,020.97	1.691
TREAS	NOTES	2.000%	05/15/06	2.202	50,000	1018	3,060,386.98	2.202
TREAS	NOTES	2.000%	05/15/06	2.060	50,000	1020	2,875,509.51	2.060
TREAS	NOTES	2.000%	05/15/06	1.503	25,000	1062	1,102,241.85	1.503
TREAS	NOTES	2.000%	05/15/06	1.642	50,000	1083	2,449,048.91	1.642
TREAS	NOTES	2.000%	05/15/06	1.642	50,000	1083	2,449,048.91	1.642
TREAS	NOTES	2.000%	05/15/06	1.642	50,000	1083	2,449,048.91	1.642

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>a/</u>	<u>MATURITY</u>	<u>TRANS</u>	<u>PAR</u>	<u>d/</u>	<u>DAYS</u>	<u>AMOUNT</u>	<u>EFFECTIVE</u>
					<u>DATE</u>	<u>YIELD</u>	<u>(000)</u>		<u>HELD</u>	<u>EARNED</u>	<u>YIELD</u>
05/15/06	REDEMPTIONS (continued)										
	TREAS	NOTES	2.000%	05/15/06	1.639	50,000	1090	2,460,258.15	1.639		
	TREAS	NOTES	2.000%	05/15/06	1.639	50,000	1090	2,460,258.15	1.639		
	TREAS	NOTES	2.000%	05/15/06	1.639	50,000	1090	2,460,258.15	1.639		
	TREAS	NOTES	2.000%	05/15/06	1.639	50,000	1090	2,460,258.15	1.639		
05/15/06	PURCHASES										
	AGENCY	FHLMC	5.300%	06/15/07	5.300	50,000					
	AGENCY	FHLMC	5.300%	06/15/07	5.300	50,000					
	AGENCY	FHLMC	5.300%	06/15/07	5.300	50,000					
	AGENCY	FHLMC	5.300%	06/15/07	5.300	50,000					
	CD	W/F	5.010%	06/05/06	5.010	50,000					
	CD	W/F	5.010%	06/05/06	5.010	50,000					
	CD	W/F	5.010%	06/05/06	5.010	50,000					
	CD	W/F	5.010%	06/05/06	5.010	50,000					
	CP	CITIGROUP		05/16/06	5.040	20,000					
	CP	CITIGROUP		05/16/06	5.040	50,000					
	CP	CITIGROUP		05/16/06	5.040	50,000					
	CP	CITIGROUP		05/16/06	5.040	50,000					
	CP	NCAT		05/16/06	5.050	50,000					
	CP	NCAT		05/16/06	5.050	50,000					
	CP	NCAT		05/16/06	5.050	50,000					
	DISC NOTES	FHLMC		10/27/06	4.980	50,000					
	DISC NOTES	FHLMC		10/27/06	4.980	50,000					
	DISC NOTES	FHLMC		10/27/06	4.980	50,000					
	DISC NOTES	FHLMC		10/27/06	4.980	50,000					
	DISC NOTES	FHLMC		10/27/06	4.980	50,000					
	DISC NOTES	FHLMC		10/27/06	4.980	50,000					
	DISC NOTES	FHLMC		10/27/06	4.980	50,000					
	DISC NOTES	FHLMC		10/27/06	4.980	50,000					
	DISC NOTES	FHLMC		10/27/06	4.980	50,000					
	DISC NOTES	FHLMC		10/27/06	4.980	50,000					
	DISC NOTES	FHLMC		10/27/06	4.980	50,000					
	DISC NOTES	FHLMC		10/27/06	4.980	50,000					
	DISC NOTES	FHLMC		10/27/06	4.980	50,000					
	DISC NOTES	FHLMC		10/27/06	4.980	50,000					
	DISC NOTES	FHLMC		10/27/06	4.980	50,000					
	DISC NOTES	FHLMC		10/27/06	4.980	50,000					
	DISC NOTES	FHLMC		10/27/06	4.980	50,000					
05/16/06	RRS										
	TREAS	BILLS		06/29/06	4.750	50,000					
	TREAS	BILLS		06/29/06	4.750	50,000					
	TREAS	BILLS		06/29/06	4.750	50,000					
	TREAS	BILLS		06/29/06	4.750	50,000					
	TREAS	BILLS		06/29/06	4.750	50,000					
	TREAS	BILLS		06/29/06	4.750	50,000					

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>MATURITY</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
05/16/06 REDEMPTIONS								
	BN	WORLD	4.680%	05/16/06	4.680	50,000	88	572,000.00
	BN	WORLD	4.680%	05/16/06	4.680	50,000	88	572,000.00
	CP	CITIGROUP		05/16/06	5.040	20,000	1	2,800.00
	CP	CITIGROUP		05/16/06	5.040	50,000	1	7,000.00
	CP	CITIGROUP		05/16/06	5.040	50,000	1	7,000.00
	CP	CITIGROUP		05/16/06	5.040	50,000	1	7,000.00
	CP	NCAT		05/16/06	5.050	50,000	1	7,013.89
	CP	NCAT		05/16/06	5.050	50,000	1	7,013.89
	CP	NCAT		05/16/06	5.050	50,000	1	7,013.89
05/16/06 PURCHASES g/								
	CP	LEHMAN		05/31/06	5.000	50,000		
	CP	LEHMAN		05/31/06	5.000	50,000		
	CP	PARCO		06/14/06	5.000	50,000		
	CP	PARCO		06/14/06	5.000	50,000		
	CP	PARCO		06/14/06	5.000	50,000		
	CP	PARCO		06/14/06	5.000	50,000		
05/16/06 PURCHASES								
	CB FR	TOYOTA	5.139%	06/05/08	5.139	25,000		
	CD	ABN AMRO	5.140%	10/02/06	5.140	50,000		
	CD	ABN AMRO	5.140%	10/02/06	5.140	50,000		
	CD	ABN AMRO	5.140%	10/02/06	5.140	50,000		
	CD	RB SCOT	5.170%	10/27/06	5.170	50,000		
	CD	RB SCOT	5.170%	10/27/06	5.170	50,000		
	CP	W/F		06/30/06	4.980	50,000		
	CP	W/F		06/30/06	4.980	50,000		
	CP	NCAT		07/03/06	4.960	25,000		
	CP	NCAT		07/03/06	4.960	50,000		
	CP	NCAT		07/03/06	4.960	50,000		
	CP	NCAT		07/03/06	4.960	50,000		
05/17/06 REDEMPTIONS								
	CP	NCAT		05/17/06	4.870	50,000	21	142,041.67
	CP	NCAT		05/17/06	4.870	50,000	21	142,041.67
	CP	MERRILL		05/17/06	4.820	50,000	23	153,972.22
	CP	MERRILL		05/17/06	4.820	50,000	23	153,972.22
	CP	MERRILL		05/17/06	4.820	50,000	23	153,972.22
	CP	MERRILL		05/17/06	4.820	50,000	23	153,972.22
	CP	EDISON		05/17/06	4.650	15,000	90	174,375.00
	CP	EDISON		05/17/06	4.650	50,000	90	581,250.00
	CP	EDISON		05/17/06	4.650	50,000	90	581,250.00
	CP	DISNEY		05/17/06	4.660	25,000	90	291,250.00
	DISC NOTES	FHLMC		05/17/06	4.360	50,000	146	884,111.11
	DISC NOTES	FHLMC		05/17/06	4.360	50,000	146	884,111.11
	DISC NOTES	FHLMC		05/17/06	4.360	50,000	146	884,111.11
	DISC NOTES	FHLMC		05/17/06	4.360	50,000	146	884,111.11

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>MATURITY</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>	
05/17/06 PURCHASES									
	CP	AMER EXP		05/18/06	4.920	50,000			
	CP	W/F		05/19/06	4.950	25,000			
	CP	W/F		05/19/06	4.950	50,000			
	CP	W/F		05/19/06	4.950	50,000			
05/18/06 REDEMPTIONS									
	CB FR	GMAC	2.595%	05/18/06	2.571	10,000	598	671,327.60	4.082
	CB FR	GMAC	2.595%	05/18/06	2.571	16,690	598	1,120,445.76	4.082
	CP	AMER EXP		05/18/06	4.920	50,000	1	6,833.33	4.989
	CP	W/F		05/18/06	4.820	50,000	24	160,666.67	4.903
	CP	W/F		05/18/06	4.820	50,000	24	160,666.67	4.903
	CP	W/F		05/18/06	4.820	50,000	24	160,666.67	4.903
05/18/06 PURCHASES									
	CD	WACHOVIA	5.180%	10/27/06	5.180	50,000			
	CD	WACHOVIA	5.180%	10/27/06	5.180	50,000			
	CD	TORONTO	5.205%	10/27/06	5.200	25,000			
	CD	TORONTO	5.205%	10/27/06	5.200	50,000			
	CD	COMMERZBK	5.210%	10/27/06	5.200	50,000			
	CD	COMMERZBK	5.210%	10/27/06	5.200	50,000			
05/19/06 REDEMPTIONS									
	CP	W/F		05/19/06	4.950	25,000	2	6,875.00	5.020
	CP	W/F		05/19/06	4.950	50,000	2	13,750.00	5.020
	CP	W/F		05/19/06	4.950	50,000	2	13,750.00	5.020
05/19/06 PURCHASES									
	AGENCY	FHLMC	5.300%	06/19/07	5.300	50,000			
05/21/06 REDEMPTIONS									
	CB	W/F	5.900%	05/21/06	2.670	10,950	741	617,391.42	2.612
	CB	W/F	5.900%	05/21/06	2.790	20,285	997	1,621,407.73	2.714
	CB	W/F	5.900%	05/21/06	1.860	10,000	1077	586,144.19	1.786
	CB	W/F	5.900%	05/21/06	5.153	15,388	1500	3,310,138.33	5.109
05/22/06 REDEMPTIONS									
	AGENCY	FHLB	2.875%	05/22/06	3.050	50,000	545	2,279,756.94	3.061
	CD	SOC GEN	4.540%	05/22/06	4.540	50,000	152	958,444.44	4.603
	CD	SOC GEN	4.540%	05/22/06	4.540	50,000	152	958,444.44	4.603
	CD	CIBC	4.550%	05/22/06	4.550	50,000	152	960,555.56	4.613
	CD	CIBC	4.550%	05/22/06	4.550	50,000	152	960,555.56	4.613
	CD	WA MU, FA	4.560%	05/22/06	4.560	50,000	152	962,666.67	4.623
	CD	WA MU, FA	4.560%	05/22/06	4.560	50,000	152	962,666.67	4.623
	CP	U/B CALIF		05/22/06	4.870	10,000	26	35,172.22	4.955

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>MATURITY</u> <u>YIELD</u>	<u>TRANS</u> <u>YIELD</u>	<u>d/</u> <u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
05/22/06	REDEMPTIONS (continued)								
	CP	U/B CALIF	05/22/06	4.870		50,000	26	175,861.11	4.955
	CP	FCAR	05/22/06	4.930		40,000	26	142,422.22	5.016
	CP	PARCO	05/22/06	4.900		50,000	28	190,555.56	4.987
	CP	PARCO	05/22/06	4.900		50,000	28	190,555.56	4.987
05/22/06	PURCHASES								
	BN	B/A	5.210%	10/23/06	5.210	50,000			
	BN	B/A	5.210%	10/23/06	5.210	50,000			
	CD	ZIONS	5.210%	10/02/06	5.210	50,000			
	CD	ZIONS	5.210%	10/02/06	5.210	50,000			
	CD	BARCLAYS	5.230%	10/27/06	5.230	50,000			
	CD	BARCLAYS	5.230%	10/27/06	5.230	50,000			
	CD	BARCLAYS	5.230%	10/27/06	5.230	50,000			
	CD	BARCLAYS	5.230%	10/27/06	5.230	50,000			
	CP	NCAT		07/05/06	5.040	25,000			
	CP	NCAT		07/05/06	5.040	50,000			
	CP	NCAT		07/05/06	5.040	50,000			
	CP	NCAT		07/05/06	5.040	50,000			
	CP	CITIGROUP		07/07/06	5.020	50,000			
	CP	CITIGROUP		07/07/06	5.020	50,000			
	CP	FCAR		07/11/06	5.060	50,000			
	CP	FCAR		07/11/06	5.060	50,000			
	CP	CAFCO		08/02/06	5.050	50,000			
	CP	CAFCO		08/02/06	5.050	50,000			
05/23/06	SALES								
	TREAS	BILLS		08/31/06	4.735	50,000	28	178,805.55	4.741
	TREAS	BILLS		08/31/06	4.735	50,000	28	178,805.55	4.741
05/23/06	REDEMPTIONS								
	AGENCY	FHLB	2.875%	05/23/06	3.050	50,000	546	2,284,376.07	3.062
	AGENCY	FHLB	2.875%	05/23/06	3.050	50,000	546	2,284,376.07	3.062
05/23/06	PURCHASES								
	CP	HSBC		06/07/06	5.000	50,000			
	CP	HSBC		06/07/06	5.000	50,000			
	CP	HSBC		06/07/06	5.000	50,000			
	CP	HSBC		06/07/06	5.000	50,000			
	CP	HSBC		06/07/06	5.000	50,000			
05/24/06	NO REDEMPTIONS								

POOLED MONEY INVESTMENT ACCOUNT14

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>a/</u>	<u>MATURITY</u>	<u>TRANS</u>	<u>PAR</u>	<u>d/</u>	<u>DAYS</u>	<u>AMOUNT</u>	<u>EFFECTIVE</u>
				<u>DATE</u>	<u>YIELD</u>		<u>(000)</u>		<u>HELD</u>	<u>EARNED</u>	<u>YIELD</u>
05/26/06	REDEMPTIONS (continued)										
	CD	WA MU, FA	4.540%	05/26/06	4.540		50,000		158	996,277.78	4.603
	CD	WA MU, FA	4.540%	05/26/06	4.540		50,000		158	996,277.78	4.603
	CD	NOVA SCOT	4.530%	05/26/06	4.530		50,000		162	1,019,250.00	4.593
	CD	NOVA SCOT	4.530%	05/26/06	4.530		50,000		162	1,019,250.00	4.593
	CD	NOVA SCOT	4.530%	05/26/06	4.530		50,000		162	1,019,250.00	4.593
	CD	NOVA SCOT	4.530%	05/26/06	4.530		50,000		162	1,019,250.00	4.593
	CD	LLOYDS	4.540%	05/26/06	4.530		50,000		162	1,019,294.95	4.593
	CD	LLOYDS	4.540%	05/26/06	4.530		50,000		162	1,019,294.95	4.593
	CD	SVENSKA	4.550%	05/26/06	4.535		50,000		162	1,020,442.50	4.598
	CD	SVENSKA	4.550%	05/26/06	4.535		50,000		162	1,020,442.50	4.598
	CD	SOC GEN	4.540%	05/26/06	4.540		50,000		162	1,021,500.00	4.603
	CD	SOC GEN	4.540%	05/26/06	4.540		50,000		162	1,021,500.00	4.603
	CD	CIBC	4.550%	05/26/06	4.550		50,000		162	1,023,750.00	4.613
	CD	CIBC	4.550%	05/26/06	4.550		50,000		162	1,023,750.00	4.613
	CD	ANZ	4.540%	05/26/06	4.540		50,000		171	1,078,250.00	4.603
	CD	ANZ	4.540%	05/26/06	4.540		50,000		171	1,078,250.00	4.603
	CD	BNP PARIBAS	4.540%	05/26/06	4.545		50,000		171	1,079,412.41	4.608
	CD	BNP PARIBAS	4.540%	05/26/06	4.545		50,000		171	1,079,412.41	4.608
	CP	GECC		05/26/06	4.970		50,000		1	6,902.78	5.040
	CP	GECC		05/26/06	4.970		50,000		1	6,902.78	5.040
	CP	GECC		05/26/06	4.970		50,000		1	6,902.78	5.040
	CP	GECC		05/26/06	4.970		50,000		1	6,902.78	5.040
	CP	COUNTRY		05/26/06	4.930		50,000		30	205,416.67	5.019
	CP	TOYOTA		05/26/06	4.880		50,000		31	210,111.11	4.969
	CP	TOYOTA		05/26/06	4.880		50,000		31	210,111.11	4.969
	CP	CITIGROUP		05/26/06	4.450		50,000		161	995,069.44	4.603
	CP	CITIGROUP		05/26/06	4.450		50,000		161	995,069.44	4.603
	CP	CITIGROUP		05/26/06	4.450		50,000		161	995,069.44	4.603
	CP	CITIGROUP		05/26/06	4.450		50,000		161	995,069.44	4.603
	CP	NCAT		05/26/06	4.480		50,000		161	1,001,777.78	4.635
	CP	NCAT		05/26/06	4.480		50,000		161	1,001,777.78	4.635
	CP	GECC		05/26/06	4.440		10,000		162	199,800.00	4.593
	CP	GECC		05/26/06	4.440		50,000		162	999,000.00	4.593
	CP	GECC		05/26/06	4.440		50,000		162	999,000.00	4.593
	CP	GECC		05/26/06	4.440		50,000		162	999,000.00	4.593
	CP	GECC		05/26/06	4.440		50,000		162	999,000.00	4.593
	CP	GECC		05/26/06	4.440		50,000		162	999,000.00	4.593
	CP	GECC		05/26/06	4.440		50,000		162	999,000.00	4.593
	CP	GECC		05/26/06	4.440		50,000		162	999,000.00	4.593
	DISC NOTES	FHLMC		05/26/06	4.360		50,000		158	956,777.78	4.507
	DISC NOTES	FHLMC		05/26/06	4.360		50,000		158	956,777.78	4.507
	DISC NOTES	FHLMC		05/26/06	4.370		50,000		161	977,180.56	4.519
	DISC NOTES	FHLMC		05/26/06	4.370		50,000		161	977,180.56	4.519
	DISC NOTES	FHLMC		05/26/06	4.370		50,000		161	977,180.56	4.519
	DISC NOTES	FHLMC		05/26/06	4.370		50,000		161	977,180.56	4.519
	DISC NOTES	FHLMC		05/26/06	4.380		50,000		162	985,500.00	4.530
	DISC NOTES	FHLMC		05/26/06	4.380		50,000		162	985,500.00	4.530
	DISC NOTES	FHLMC		05/26/06	4.380		50,000		162	985,500.00	4.530
	DISC NOTES	FHLMC		05/26/06	4.380		50,000		162	985,500.00	4.530

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>MATURITY</u> <u>YIELD</u>	<u>TRANS</u> <u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
05/26/06	PURCHASES							
	CP	EDISON	05/30/06	4.980	50,000			
	CP	EDISON	05/30/06	4.980	50,000			
	CP	GECC	05/30/06	4.980	50,000			
	CP	GECC	05/30/06	4.980	50,000			
	CP	GECC	05/30/06	4.980	50,000			
	CP	GECC	05/30/06	4.980	50,000			
	CP	GECC	05/30/06	4.980	50,000			
	CP	GECC	05/30/06	4.980	50,000			
	CP	GECC	05/30/06	4.980	50,000			
	CP	GECC	05/30/06	4.980	50,000			
	CP	GECC	05/30/06	4.980	50,000			
	CP	GECC	05/30/06	4.980	50,000			
	CP	GECC	05/30/06	4.980	50,000			
	CP	GECC	05/30/06	4.980	50,000			
	CP	GECC	05/30/06	4.980	50,000			
	CP	NCAT	05/30/06	4.990	30,000			
	CP	NCAT	05/30/06	4.990	50,000			
	CP	NCAT	05/30/06	4.990	50,000			
	CP	NCAT	05/30/06	4.990	50,000			
	CP	FCAR	05/30/06	5.000	44,000			
05/30/06	REDEMPTIONS							
	CP	EDISON	05/30/06	4.980	50,000	4	27,666.67	5.052
	CP	EDISON	05/30/06	4.980	50,000	4	27,666.67	5.052
	CP	GECC	05/30/06	4.980	50,000	4	27,666.67	5.052
	CP	GECC	05/30/06	4.980	50,000	4	27,666.67	5.052
	CP	GECC	05/30/06	4.980	50,000	4	27,666.67	5.052
	CP	GECC	05/30/06	4.980	50,000	4	27,666.67	5.052
	CP	GECC	05/30/06	4.980	50,000	4	27,666.67	5.052
	CP	GECC	05/30/06	4.980	50,000	4	27,666.67	5.052
	CP	GECC	05/30/06	4.980	50,000	4	27,666.67	5.052
	CP	GECC	05/30/06	4.980	50,000	4	27,666.67	5.052
	CP	GECC	05/30/06	4.980	50,000	4	27,666.67	5.052
	CP	GECC	05/30/06	4.980	50,000	4	27,666.67	5.052
	CP	GECC	05/30/06	4.980	50,000	4	27,666.67	5.052
	CP	GECC	05/30/06	4.980	50,000	4	27,666.67	5.052
	CP	GECC	05/30/06	4.980	50,000	4	27,666.67	5.052
	CP	NCAT	05/30/06	4.990	30,000	4	16,633.33	5.062
	CP	NCAT	05/30/06	4.990	50,000	4	27,722.22	5.062
	CP	NCAT	05/30/06	4.990	50,000	4	27,722.22	5.062
	CP	NCAT	05/30/06	4.990	50,000	4	27,722.22	5.062
	CP	FCAR	05/30/06	5.000	44,000	4	24,444.44	5.072

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>d/</u> <u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
05/30/06	PURCHASES								
	BN	WORLD	5.060%	07/05/06	5.060	50,000			
	BN	WORLD	5.060%	07/05/06	5.060	50,000			
	CD	SVENSKA	5.125%	08/02/06	5.110	50,000			
	CD	SVENSKA	5.125%	08/02/06	5.110	50,000			
	CP	NCAT		05/31/06	5.000	50,000			
	CP	NCAT		05/31/06	5.000	50,000			
	CP	CITIGROUP		05/31/06	5.000	50,000			
	CP	CITIGROUP		05/31/06	5.000	50,000			
	CP	CITIGROUP		05/31/06	5.000	50,000			
	CP	CITIGROUP		05/31/06	5.000	50,000			
	CP	HSBC		06/19/06	5.010	50,000			
	CP	HSBC		06/19/06	5.010	50,000			
	CP	HSBC		06/19/06	5.010	50,000			
	CP	HSBC		06/19/06	5.010	50,000			
	CP	GECC		07/03/06	5.000	50,000			
	CP	GECC		07/03/06	5.000	50,000			
	CP	GECC		07/03/06	5.000	50,000			
	CP	GECC		07/03/06	5.000	50,000			
	CP	BARCLAYS		08/02/06	5.090	50,000			
	CP	BARCLAYS		08/02/06	5.090	50,000			
	CP	BARCLAYS		08/02/06	5.090	50,000			
	DISC NOTES	FHLMC		10/10/06	5.010	50,000			
	DISC NOTES	FHLMC		10/10/06	5.010	50,000			
	DISC NOTES	FHLMC		10/13/06	5.010	50,000			
	DISC NOTES	FHLMC		10/13/06	5.010	50,000			
	DISC NOTES	FHLMC		10/13/06	5.010	50,000			
	DISC NOTES	FHLMC		10/13/06	5.010	50,000			
	DISC NOTES	FHLMC		10/13/06	5.010	50,000			
	DISC NOTES	FHLMC		10/13/06	5.010	50,000			
	FR	SBA	5.075%	05/25/31	5.075	5,493			
05/31/06	REDEMPTIONS								
	CP	CITIGROUP		05/31/06	5.000	50,000	1	6,944.44	5.070
	CP	CITIGROUP		05/31/06	5.000	50,000	1	6,944.44	5.070
	CP	CITIGROUP		05/31/06	5.000	50,000	1	6,944.44	5.070
	CP	CITIGROUP		05/31/06	5.000	50,000	1	6,944.44	5.070
	CP	NCAT		05/31/06	5.000	50,000	1	6,944.44	5.070
	CP	NCAT		05/31/06	5.000	50,000	1	6,944.44	5.070
	CP	LEHMAN		05/31/06	5.000	50,000	15	104,166.67	5.080
	CP	LEHMAN		05/31/06	5.000	50,000	15	104,166.67	5.080
	TREAS	NOTES	2.500%	05/31/06	2.780	50,000	716	2,718,185.79	2.786
	TREAS	NOTES	2.500%	05/31/06	2.700	50,000	721	2,660,668.55	2.704
05/31/06	RRP								
	TREAS	BILLS		06/29/06	4.750	50,000	15	-98,414.06	-4.816
	TREAS	BILLS		06/29/06	4.750	50,000	15	-98,414.06	-4.816

STATE TREASURER AND LOCAL
 AGENCY INVESTMENT FUND
 May 2006
 ATTACHMENT XVII

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/ DESCRIPTION</u>	<u>a/ MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>d/ DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
05/31/06	PURCHASES							
	DISC NOTES	FHLMC	10/02/06	5.010	50,000			
	DISC NOTES	FHLMC	10/02/06	5.010	50,000			
	DISC NOTES	FHLMC	10/02/06	5.010	50,000			
	DISC NOTES	FHLMC	10/02/06	5.010	50,000			
	DISC NOTES	FHLMC	10/02/06	5.010	50,000			
	DISC NOTES	FHLMC	10/02/06	5.010	50,000			
	DISC NOTES	FHLMC	10/02/06	5.010	50,000			
	DISC NOTES	FHLMC	10/02/06	5.010	50,000			
	DISC NOTES	FHLMC	10/02/06	5.010	50,000			
	DISC NOTES	FHLMC	10/02/06	5.010	50,000			

<u>a/</u>	The abbreviations indicate the type of security purchased or sold; i.e., (U.S.) Bills, Bonds, Notes, Debentures, Discount Notes and Participation Certificates: Federal National Mortgage Association (FNMA), Farmers Home Administration Notes (FHA), Student Loan Marketing Association (SLMA), Small Business Association (SBA), Negotiable Certificates of Deposit (CD), Negotiable Certificates of Deposit Floating Rate (CD FR), Export Import Notes (EXIM), Bankers Acceptances (BA), Commercial Paper (CP), Government National Mortgage Association (GNMA), Federal Home Loan Bank Notes (FHLB), Federal Land Bank Bonds (FLB), Federal Home Loan Mortgage Corporation Obligation (FHLMC PC) & (FHLMC GMC), Federal Farm Credit Bank Bonds (FFCB), Federal Farm Credit Discount Notes (FFC), Corporate Securities (CB), US Ship Financing Bonds (TITLE XI'S), International Bank of Redevelopment (IBRD), Tennessee Valley Authority (TVA), Medium Term Notes (MTN), Real Estate Mortgage Investment Conduit (REMIC).
<u>b/</u>	Purchase or sold yield based on 360 day calculation for discount obligations and Repurchase Agreements.
<u>c/</u>	Repurchase Agreement.
<u>d/</u>	Par amount of securities purchased, sold or redeemed.
<u>e/</u>	Securities were purchased and sold as of the same date.
<u>f/</u>	Repurchase Agreement against Reverse Repurchase Agreement.
<u>g/</u>	Outright purchase against Reverse Repurchase Agreement.
<u>h/</u>	Security "SWAP" transactions.
<u>i/</u>	Buy back agreement.
RRS	Reverse Repurchase Agreement.
RRP	Termination of Reverse Repurchase Agreement.

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ALAMO</u>				
Diablo Valley Bank	04/07/06	4.880	4,500,000.00	10/06/06
<u>ALHAMBRA</u>				
Omni Bank, NA	03/02/06	4.680	4,000,000.00	06/01/06
Omni Bank, NA	03/10/06	4.640	6,000,000.00	06/09/06
Omni Bank, NA	04/07/06	4.720	4,000,000.00	07/07/06
Omni Bank, NA	05/11/06	4.940	2,000,000.00	08/10/06
Omni Bank, NA	05/19/06	4.880	4,000,000.00	08/18/06
The Bank of East Asia (USA), NA	01/12/06	4.480	3,095,000.00	07/13/06
The Bank of East Asia (USA), NA	05/11/06	4.940	3,000,000.00	08/10/06
The Bank of East Asia (USA), NA	02/16/06	4.770	6,000,000.00	08/17/06
<u>ARROYO GRANDE</u>				
Mid State Bank and Trust	12/09/05	4.370	5,000,000.00	06/09/06
Mid State Bank and Trust	01/12/06	4.470	5,000,000.00	07/13/06
Mid State Bank and Trust	02/08/06	4.700	5,000,000.00	08/09/06
Mid State Bank and Trust	03/09/06	4.830	5,000,000.00	09/07/06
Mid State Bank and Trust	04/12/06	4.910	5,000,000.00	10/11/06
Mid State Bank and Trust	05/17/06	5.040	5,000,000.00	11/15/06
<u>BREA</u>				
Pacific Western National Bank	05/03/06	4.790	4,000,000.00	08/02/06
<u>CALABASAS</u>				
First Bank of Beverly Hills	11/30/05	4.340	10,000,000.00	06/01/06
First Bank of Beverly Hills	12/14/05	4.320	10,000,000.00	06/14/06
First Bank of Beverly Hills	03/02/06	4.800	10,000,000.00	08/31/06
First Bank of Beverly Hills	05/04/06	5.010	10,000,000.00	11/02/06
<u>CAMARILLO</u>				
First California Bank	12/02/05	4.370	6,000,000.00	06/02/06
First California Bank	01/25/06	4.550	6,000,000.00	07/26/06
First California Bank	05/17/06	4.880	6,000,000.00	08/16/06
First California Bank	05/31/06	4.900	12,000,000.00	08/30/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>CAMERON PARK</u>				
Western Sierra National Bank	04/05/06	4.660	8,000,000.00	07/06/06
Western Sierra National Bank	01/11/06	4.420	5,000,000.00	07/12/06
<u>CARLSBAD</u>				
Southwest Community Bank	03/09/06	4.650	5,000,000.00	06/08/06
<u>CHATSWORTH</u>				
Premier America Credit Union	03/10/06	4.650	10,000,000.00	06/09/06
Premier America Credit Union	04/06/06	4.730	20,000,000.00	07/07/06
Premier America Credit Union	05/05/06	4.890	10,000,000.00	08/04/06
<u>CHICO</u>				
Tri Counties Bank	03/16/06	4.640	20,000,000.00	06/15/06
<u>CITY OF INDUSTRY</u>				
EverTrust Bank	03/10/06	4.620	6,000,000.00	06/09/06
EverTrust Bank	04/27/06	4.820	6,000,000.00	07/27/06
EverTrust Bank	05/03/06	4.810	5,000,000.00	08/02/06
<u>CONCORD</u>				
Cal State 9 Credit Union	05/25/06	5.050	10,000,000.00	11/22/06
<u>DUBLIN</u>				
Operating Engineers Local # 3 FCU	12/09/05	4.350	10,000,000.00	06/09/06
Operating Engineers Local # 3 FCU	02/09/06	4.700	5,000,000.00	08/10/06
Operating Engineers Local # 3 FCU	04/05/06	4.870	5,000,000.00	10/04/06
<u>EL CENTRO</u>				
Rabobank	03/02/06	4.800	25,000,000.00	08/31/06
<u>EL SEGUNDO</u>				
First Coastal Bank, NA	03/02/06	4.690	2,000,000.00	06/01/06
First Coastal Bank, NA	03/17/06	4.670	5,000,000.00	06/16/06
First Coastal Bank, NA	04/20/06	4.790	2,000,000.00	07/20/06
First Coastal Bank, NA	05/05/06	4.890	3,000,000.00	08/04/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>EL SEGUNDO (continued)</u>				
First Coastal Bank, NA	05/18/06	4.880	2,000,000.00	08/17/06
Xerox Federal Credit Union	12/02/05	4.380	20,000,000.00	06/02/06
Xerox Federal Credit Union	04/19/06	4.780	10,000,000.00	07/19/06
Xerox Federal Credit Union	03/15/06	4.880	7,000,000.00	09/15/06
Xerox Federal Credit Union	05/19/06	5.080	20,000,000.00	11/17/06
<u>FAIRFIELD</u>				
Westamerica Bank	04/06/06	4.720	60,000,000.00	07/07/06
Westamerica Bank	04/14/06	4.760	65,000,000.00	07/14/06
Westamerica Bank	04/20/06	4.780	65,000,000.00	07/20/06
Westamerica Bank	04/28/06	4.830	25,000,000.00	07/28/06
Westamerica Bank	05/10/06	4.880	5,000,000.00	08/09/06
Westamerica Bank	05/17/06	4.880	75,000,000.00	08/16/06
<u>FRESNO</u>				
United Security Bank	04/19/06	4.750	40,000,000.00	07/19/06
United Security Bank	05/25/06	4.890	5,000,000.00	08/24/06
<u>FULLERTON</u>				
Fullerton Community Bank, FSB	01/20/06	4.510	8,000,000.00	07/21/06
Fullerton Community Bank, FSB	02/03/06	4.650	5,000,000.00	08/04/06
Fullerton Community Bank, FSB	05/17/06	5.040	19,000,000.00	11/15/06
<u>GOLETA</u>				
Pacific Capital Bank, NA	12/07/05	4.350	85,000,000.00	06/07/06
Pacific Capital Bank, NA	02/08/06	4.700	24,500,000.00	08/09/06
Pacific Capital Bank, NA	02/10/06	4.720	72,000,000.00	08/09/06
Pacific Capital Bank, NA	03/09/06	4.830	40,000,000.00	09/07/06
Pacific Capital Bank, NA	03/30/06	4.850	78,000,000.00	09/28/06
<u>GRANADA HILLS</u>				
First Private Bank & Trust	03/02/06	4.660	7,000,000.00	06/01/06
First Private Bank & Trust	01/19/06	4.470	3,000,000.00	07/20/06
First Private Bank & Trust	03/17/06	4.840	2,000,000.00	09/15/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>IRVINE</u>				
Commerce West Bank, NA	01/06/06	4.410	5,000,000.00	07/07/06
Commerce West Bank, NA	05/18/06	5.010	500,000.00	11/16/06
Commercial Capital Bank	03/16/06	4.640	50,000,000.00	06/15/06
Commercial Capital Bank	04/14/06	4.760	105,000,000.00	07/14/06
Commercial Capital Bank	04/07/06	4.880	70,000,000.00	10/06/06
Commercial Capital Bank	05/25/06	5.070	20,000,000.00	11/15/06
Commercial Capital Bank	05/17/06	5.040	115,000,000.00	11/15/06
<u>LA JOLLA</u>				
Silvergate Bank	03/10/06	4.670	5,000,000.00	06/09/06
<u>LODI</u>				
Farmers & Merchants Bk Cen CA	03/16/06	4.640	10,000,000.00	06/15/06
Farmers & Merchants Bk Cen CA	01/05/06	4.410	25,000,000.00	07/06/06
Farmers & Merchants Bk Cen CA	05/30/06	4.870	25,000,000.00	08/30/06
<u>LOS ANGELES</u>				
1st Century Bank, NA	03/16/06	4.620	10,000,000.00	06/15/06
1st Century Bank, NA	04/06/06	4.700	10,000,000.00	07/06/06
1st Century Bank, NA	03/24/06	4.830	5,000,000.00	09/22/06
Broadway Federal Bank, FSB	03/10/06	4.650	3,000,000.00	06/09/06
Broadway Federal Bank, FSB	01/06/06	4.440	2,500,000.00	07/07/06
Broadway Federal Bank, FSB	01/06/06	4.440	6,000,000.00	07/07/06
Cathay Bank	11/30/05	4.340	42,000,000.00	06/01/06
Cathay Bank	12/08/05	4.380	55,000,000.00	06/08/06
Cathay Bank	12/15/05	4.380	25,000,000.00	06/15/06
Cathay Bank	02/27/06	4.770	25,000,000.00	08/30/06
Cathay Bank	04/06/06	4.880	38,000,000.00	10/05/06
Cathay Bank	04/20/06	4.960	25,000,000.00	10/19/06
Cathay Bank	05/10/06	5.050	25,000,000.00	11/08/06
Cathay Bank	05/17/06	5.040	40,000,000.00	11/15/06
CHB America Bank	04/13/06	4.720	4,300,000.00	07/13/06
Citibank (West), FSB	04/06/06	4.730	150,000,000.00	07/06/06
Citibank (West), FSB	04/13/06	4.750	100,000,000.00	07/13/06
Citibank (West), FSB	04/26/06	4.810	50,000,000.00	07/19/06
Citibank (West), FSB	04/19/06	4.760	100,000,000.00	07/19/06
Commonwealth Business Bank	01/13/06	4.490	5,000,000.00	07/14/06
Commonwealth Business Bank	04/07/06	4.900	5,000,000.00	10/06/06
Eastern International Bank	12/08/05	4.360	1,000,000.00	06/08/06
Eastern International Bank	05/03/06	4.970	900,000.00	11/01/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>LOS ANGELES (continued)</u>				
Far East National Bank	03/09/06	4.660	25,000,000.00	06/08/06
Far East National Bank	05/03/06	4.820	25,000,000.00	08/02/06
Far East National Bank	05/10/06	4.890	25,000,000.00	08/09/06
Far East National Bank	04/20/06	4.970	25,000,000.00	10/19/06
First Standard Bank	03/27/06	4.740	5,000,000.00	06/28/06
First Standard Bank	03/20/06	4.680	5,000,000.00	06/28/06
Hanmi Bank	03/02/06	4.660	25,000,000.00	06/01/06
Hanmi Bank	03/15/06	4.650	20,000,000.00	06/14/06
Hanmi Bank	01/12/06	4.450	25,000,000.00	07/13/06
Hanmi Bank	01/27/06	4.550	10,000,000.00	07/28/06
Hanmi Bank	02/02/06	4.620	40,000,000.00	08/03/06
Hanmi Bank	03/02/06	4.780	20,000,000.00	08/31/06
Hanmi Bank	03/15/06	4.830	25,000,000.00	09/13/06
Hanmi Bank	04/13/06	4.910	10,000,000.00	10/12/06
Hanmi Bank	05/04/06	5.010	25,000,000.00	11/02/06
Manufacturers Bank	03/22/06	4.700	25,000,000.00	06/21/06
Manufacturers Bank	03/23/06	4.730	25,000,000.00	06/22/06
Manufacturers Bank	01/20/06	4.510	25,000,000.00	07/21/06
Manufacturers Bank	02/16/06	4.760	25,000,000.00	08/17/06
Mellon 1st Business Bank, NA	03/16/06	4.640	50,000,000.00	06/15/06
Mellon 1st Business Bank, NA	04/14/06	4.760	75,000,000.00	07/14/06
Mirae Bank	02/03/06	4.610	3,000,000.00	08/04/06
Mirae Bank	02/23/06	4.700	2,500,000.00	08/24/06
Mirae Bank	03/23/06	4.820	2,500,000.00	09/21/06
Mirae Bank	04/14/06	4.910	4,000,000.00	10/13/06
Mirae Bank	05/24/06	4.980	3,000,000.00	11/22/06
Mirae Bank	05/30/06	5.000	2,000,000.00	11/29/06
Nara Bank, NA	01/19/06	4.470	10,000,000.00	07/20/06
Nara Bank, NA	02/01/06	4.600	20,000,000.00	08/02/06
Nara Bank, NA	02/09/06	4.700	5,000,000.00	08/10/06
Nara Bank, NA	02/16/06	4.740	10,000,000.00	08/17/06
Nara Bank, NA	04/20/06	4.940	15,000,000.00	10/19/06
Nara Bank, NA	05/05/06	5.030	20,000,000.00	11/03/06
OneUnited Bank	03/08/06	4.660	10,000,000.00	06/07/06
OneUnited Bank	04/13/06	4.750	10,000,000.00	07/13/06
OneUnited Bank	02/16/06	4.770	5,000,000.00	08/17/06
OneUnited Bank	03/23/06	4.870	5,000,000.00	09/21/06
Preferred Bank	03/16/06	4.620	61,000,000.00	06/15/06
Preferred Bank	03/24/06	4.720	10,000,000.00	06/23/06
Preferred Bank	05/05/06	4.860	4,000,000.00	08/04/06
Saehan Bank	05/19/06	5.050	8,000,000.00	11/17/06
Shinhan Bank America	05/15/06	5.020	10,000,000.00	11/15/06
State Bank of India (California)	04/06/06	4.720	3,000,000.00	07/07/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>LOS ANGELES (continued)</u>				
State Bank of India (California)	01/26/06	4.550	3,000,000.00	07/27/06
State Bank of India (California)	02/16/06	4.760	2,000,000.00	08/17/06
Wilshire State Bank	03/16/06	4.620	3,000,000.00	06/15/06
Wilshire State Bank	03/16/06	4.620	33,000,000.00	06/15/06
Wilshire State Bank	04/14/06	4.740	19,000,000.00	07/14/06
Wilshire State Bank	05/11/06	4.920	8,000,000.00	08/10/06
Wilshire State Bank	05/31/06	4.880	58,000,000.00	08/30/06
<u>MERCED</u>				
County Bank	03/09/06	4.650	10,000,000.00	06/08/06
County Bank	04/14/06	4.760	10,000,000.00	07/14/06
County Bank	03/03/06	4.790	5,000,000.00	09/01/06
<u>NATIONAL CITY</u>				
Neighborhood National Bank	01/20/06	4.510	2,000,000.00	07/21/06
Neighborhood National Bank	02/01/06	4.620	2,000,000.00	08/02/06
<u>NEWPORT BEACH</u>				
Independence Bank	04/06/06	4.890	3,500,000.00	10/05/06
Independence Bank	05/15/06	5.050	3,000,000.00	11/15/06
Orange County Business Bank, NA	04/06/06	4.680	6,000,000.00	07/07/06
Orange County Business Bank, NA	01/12/06	4.430	4,000,000.00	07/13/06
Orange County Business Bank, NA	01/26/06	4.510	4,000,000.00	07/27/06
Orange County Business Bank, NA	05/17/06	5.000	2,000,000.00	11/15/06
<u>NORTH HIGHLANDS</u>				
SAFE Credit Union	04/14/06	4.770	5,000,000.00	07/14/06
SAFE Credit Union	05/11/06	4.950	20,000,000.00	08/10/06
<u>OAKDALE</u>				
Oak Valley Community Bank	03/16/06	4.640	3,500,000.00	06/15/06
Oak Valley Community Bank	04/14/06	4.760	2,500,000.00	07/14/06
<u>OAKLAND</u>				
Metropolitan Bank	12/01/05	4.340	1,500,000.00	06/01/06
Metropolitan Bank	01/20/06	4.510	1,000,000.00	07/21/06
Metropolitan Bank	01/26/06	4.550	1,500,000.00	07/27/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>OAKLAND (continued)</u>				
Metropolitan Bank	02/23/06	4.720	2,000,000.00	08/24/06
Metropolitan Bank	03/22/06	4.810	2,000,000.00	09/20/06
<u>ONTARIO</u>				
Citizens Business Bank	03/03/06	4.660	25,000,000.00	06/02/06
Citizens Business Bank	03/17/06	4.660	30,000,000.00	06/16/06
Citizens Business Bank	04/07/06	4.720	25,000,000.00	07/07/06
Citizens Business Bank	05/05/06	4.880	30,000,000.00	08/04/06
Citizens Business Bank	05/18/06	4.870	30,000,000.00	08/17/06
<u>PALO ALTO</u>				
Greater Bay Bank, NA	12/01/05	4.340	25,000,000.00	06/01/06
Greater Bay Bank, NA	11/30/05	4.340	30,000,000.00	06/01/06
Greater Bay Bank, NA	12/08/05	4.370	22,000,000.00	06/07/06
Greater Bay Bank, NA	12/07/05	4.370	24,000,000.00	06/07/06
Greater Bay Bank, NA	12/14/05	4.320	30,000,000.00	06/14/06
Greater Bay Bank, NA	01/11/06	4.440	15,000,000.00	07/12/06
Greater Bay Bank, NA	01/11/06	4.440	25,000,000.00	07/12/06
Greater Bay Bank, NA	03/01/06	4.790	25,000,000.00	08/30/06
Greater Bay Bank, NA	03/09/06	4.830	45,500,000.00	09/07/06
Greater Bay Bank, NA	04/19/06	4.970	50,000,000.00	10/18/06
Greater Bay Bank, NA	05/11/06	5.080	50,000,000.00	11/09/06
Greater Bay Bank, NA	05/17/06	5.040	33,500,000.00	11/15/06
Greater Bay Bank, NA	05/24/06	5.020	25,000,000.00	11/22/06
<u>PALOS VERDES ESTATES</u>				
Malaga Bank, FSB	02/03/06	4.650	2,000,000.00	08/04/06
Malaga Bank, FSB	02/17/06	4.750	10,000,000.00	08/18/06
Malaga Bank, FSB	03/03/06	4.790	4,000,000.00	09/01/06
Malaga Bank, FSB	03/15/06	4.850	9,000,000.00	09/13/06
Malaga Bank, FSB	04/06/06	4.880	5,000,000.00	10/05/06
Malaga Bank, FSB	05/10/06	5.050	7,000,000.00	11/08/06
<u>PASADENA</u>				
Community Bank	03/15/06	4.670	20,000,000.00	06/14/06
Community Bank	04/06/06	4.720	10,000,000.00	07/06/06
Community Bank	04/07/06	4.720	10,000,000.00	07/07/06
Community Bank	04/12/06	4.720	15,000,000.00	07/12/06
Community Bank	05/03/06	4.810	25,000,000.00	08/02/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>PASADENA (continued)</u>				
Community Bank	05/04/06	4.860	15,000,000.00	08/03/06
Wescom Credit Union	03/17/06	4.690	15,000,000.00	06/16/06
Wescom Credit Union	04/06/06	4.750	25,000,000.00	07/07/06
Wescom Credit Union	04/12/06	4.750	65,000,000.00	07/12/06
Wescom Credit Union	04/27/06	4.850	25,000,000.00	07/27/06
Wescom Credit Union	05/18/06	4.900	35,000,000.00	08/17/06
Wescom Credit Union	03/22/06	4.860	50,000,000.00	09/20/06
<u>PLACERVILLE</u>				
El Dorado Savings Bank	03/22/06	4.680	10,000,000.00	06/21/06
El Dorado Savings Bank	01/30/06	4.570	10,000,000.00	08/02/06
El Dorado Savings Bank	04/28/06	4.990	5,000,000.00	10/27/06
El Dorado Savings Bank	05/03/06	4.970	10,000,000.00	11/01/06
<u>PLEASANTON</u>				
Valley Community Bank	03/17/06	4.860	6,000,000.00	09/15/06
<u>POMONA</u>				
PFF Bank & Trust	12/07/05	4.370	20,000,000.00	06/07/06
PFF Bank & Trust	01/19/06	4.490	20,000,000.00	07/20/06
PFF Bank & Trust	02/24/06	4.750	20,000,000.00	08/25/06
PFF Bank & Trust	02/27/06	4.770	20,000,000.00	08/30/06
PFF Bank & Trust	03/03/06	4.790	20,000,000.00	09/01/06
PFF Bank & Trust	05/04/06	5.030	20,000,000.00	11/02/06
<u>PORTERVILLE</u>				
Bank of the Sierra	01/19/06	4.490	10,000,000.00	07/20/06
<u>RANCHO SANTA FE</u>				
La Jolla Bank, FSB	03/02/06	4.680	10,000,000.00	06/01/06
La Jolla Bank, FSB	03/02/06	4.680	35,000,000.00	06/01/06
La Jolla Bank, FSB	03/16/06	4.640	10,000,000.00	06/15/06
La Jolla Bank, FSB	03/17/06	4.660	5,000,000.00	06/16/06
La Jolla Bank, FSB	05/03/06	4.810	20,000,000.00	08/02/06
La Jolla Bank, FSB	05/03/06	4.810	25,000,000.00	08/02/06
La Jolla Bank, FSB	05/11/06	4.940	15,000,000.00	08/10/06
La Jolla Bank, FSB	05/17/06	4.880	25,000,000.00	08/16/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>REDWOOD CITY</u>				
Provident Central Credit Union	12/01/05	4.340	20,000,000.00	06/01/06
Provident Central Credit Union	04/27/06	5.000	20,000,000.00	10/26/06
<u>RICHMOND</u>				
The Mechanics Bank	12/08/05	4.390	10,000,000.00	06/08/06
The Mechanics Bank	01/06/06	4.440	10,000,000.00	07/07/06
The Mechanics Bank	04/14/06	4.770	10,000,000.00	07/14/06
The Mechanics Bank	04/20/06	4.780	10,000,000.00	07/20/06
The Mechanics Bank	01/25/06	4.550	20,000,000.00	07/26/06
The Mechanics Bank	04/28/06	4.840	10,000,000.00	07/28/06
The Mechanics Bank	02/02/06	4.650	10,000,000.00	08/03/06
The Mechanics Bank	05/05/06	4.890	10,000,000.00	08/04/06
The Mechanics Bank	03/03/06	4.800	10,000,000.00	09/01/06
The Mechanics Bank	03/15/06	4.860	10,000,000.00	09/13/06
The Mechanics Bank	04/05/06	4.900	10,000,000.00	10/04/06
<u>RIVERSIDE</u>				
Provident Savings Bank	01/05/06	4.410	25,000,000.00	07/06/06
Provident Savings Bank	02/16/06	4.760	25,000,000.00	08/17/06
Provident Savings Bank	03/20/06	4.820	25,000,000.00	09/20/06
Provident Savings Bank	03/23/06	4.840	25,000,000.00	09/21/06
<u>ROCKLIN</u>				
Five Star Bank	03/16/06	4.600	3,000,000.00	06/15/06
Five Star Bank	01/05/06	4.370	12,000,000.00	07/06/06
Five Star Bank	01/25/06	4.500	2,000,000.00	07/26/06
Five Star Bank	02/10/06	4.680	3,000,000.00	08/11/06
<u>SACRAMENTO</u>				
American River Bank	12/15/05	4.380	1,250,000.00	06/15/06
American River Bank	01/06/06	4.430	1,000,000.00	07/07/06
American River Bank	01/26/06	4.550	1,500,000.00	07/27/06
American River Bank	02/24/06	4.750	2,000,000.00	08/25/06
American River Bank	03/09/06	4.830	1,000,000.00	09/07/06
American River Bank	03/16/06	4.850	1,250,000.00	09/14/06
American River Bank	03/23/06	4.860	2,000,000.00	09/21/06
American River Bank	04/05/06	4.890	1,500,000.00	10/04/06
Bank of Sacramento	05/31/06	4.900	2,000,000.00	08/30/06
Bank of Sacramento	05/10/06	5.050	1,500,000.00	11/08/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SACRAMENTO (continued)</u>				
Merchants National Bank of Sacramento	12/21/05	4.380	2,000,000.00	06/21/06
Merchants National Bank of Sacramento	01/19/06	4.490	2,000,000.00	07/20/06
Merchants National Bank of Sacramento	04/12/06	4.910	2,000,000.00	10/11/06
River City Bank	01/27/06	4.550	3,000,000.00	07/28/06
River City Bank	05/24/06	4.840	2,000,000.00	08/23/06
River City Bank	04/05/06	4.870	2,000,000.00	10/04/06
The Golden One Credit Union	03/22/06	4.700	25,000,000.00	06/21/06
The Golden One Credit Union	03/01/06	4.790	25,000,000.00	08/31/06
U.S. Bank, NA	05/03/06	4.830	75,000,000.00	08/02/06
U.S. Bank, NA	02/09/06	4.720	100,000,000.00	08/10/06
U.S. Bank, NA	02/17/06	4.750	100,000,000.00	08/18/06
U.S. Bank, NA	02/23/06	4.740	25,000,000.00	08/24/06
U.S. Bank, NA	04/06/06	4.900	100,000,000.00	10/05/06
Union Bank of California, NA	12/15/05	4.380	150,000,000.00	06/15/06
Union Bank of California, NA	01/13/06	4.470	175,000,000.00	07/14/06
Union Bank of California, NA	02/02/06	4.640	150,000,000.00	08/03/06
<u>SAN DIEGO</u>				
First Future Credit Union	03/03/06	4.670	5,000,000.00	06/02/06
First Future Credit Union	03/15/06	4.680	8,000,000.00	06/14/06
First Future Credit Union	03/03/06	4.800	15,000,000.00	09/01/06
First Future Credit Union	05/24/06	5.030	15,000,000.00	11/22/06
First United Bank	03/15/06	4.860	1,000,000.00	09/13/06
First United Bank	04/13/06	4.940	2,000,000.00	10/12/06
<u>SAN FRANCISCO</u>				
America California Bank	01/05/06	4.390	6,000,000.00	07/06/06
America California Bank	05/15/06	5.020	2,000,000.00	11/15/06
Oceanic Bank	09/13/05	3.800	4,000,000.00	09/13/06
Trans Pacific National Bank	03/17/06	4.660	1,000,000.00	06/16/06
Trans Pacific National Bank	03/23/06	4.730	1,000,000.00	06/22/06
Trans Pacific National Bank	05/04/06	4.860	1,000,000.00	08/03/06
Trans Pacific National Bank	03/01/06	4.790	1,000,000.00	08/30/06
Trans Pacific National Bank	04/12/06	4.910	1,000,000.00	10/11/06
United Commercial Bank	12/02/05	4.360	25,000,000.00	06/02/06
United Commercial Bank	12/09/05	4.370	25,000,000.00	06/09/06
United Commercial Bank	03/17/06	4.660	65,000,000.00	06/16/06
United Commercial Bank	01/12/06	4.470	55,000,000.00	07/13/06
United Commercial Bank	04/26/06	4.800	40,000,000.00	07/26/06
United Commercial Bank	03/01/06	4.790	50,000,000.00	08/30/06
United Commercial Bank	04/13/06	4.930	90,000,000.00	10/12/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SAN FRANCISCO (continued)</u>				
United Commercial Bank	05/25/06	5.070	20,000,000.00	11/22/06
<u>SAN JOSE</u>				
Comerica Bank	02/10/06	4.720	25,000,000.00	08/11/06
Comerica Bank	02/23/06	4.740	25,000,000.00	08/24/06
Comerica Bank	04/07/06	4.880	50,000,000.00	10/06/06
Comerica Bank	04/14/06	4.950	25,000,000.00	10/13/06
Comerica Bank	04/26/06	4.960	25,000,000.00	10/25/06
Meriwest Credit Union	01/19/06	4.510	5,000,000.00	07/20/06
Meriwest Credit Union	03/15/06	4.870	5,000,000.00	09/13/06
Meriwest Credit Union	04/12/06	4.930	10,000,000.00	10/11/06
Santa Clara Co. Federal Credit Union	02/03/06	4.660	7,500,000.00	08/04/06
Santa Clara Co. Federal Credit Union	02/17/06	4.760	5,000,000.00	08/18/06
<u>SAN LUIS OBISPO</u>				
Mission Community Bank	03/02/06	4.690	1,000,000.00	06/01/06
Mission Community Bank	12/08/05	4.390	1,000,000.00	06/08/06
Mission Community Bank	04/26/06	4.800	2,500,000.00	07/26/06
Mission Community Bank	04/05/06	4.890	2,500,000.00	10/04/06
San Luis Trust Bank	04/19/06	4.730	1,700,000.00	07/19/06
<u>SAN MARINO</u>				
East West Bank	12/09/05	4.380	85,000,000.00	06/09/06
East West Bank	03/15/06	4.670	50,000,000.00	06/14/06
East West Bank	03/24/06	4.740	25,000,000.00	06/23/06
East West Bank	05/05/06	4.880	35,000,000.00	08/04/06
East West Bank	05/10/06	4.880	50,000,000.00	08/09/06
East West Bank	05/18/06	4.870	38,000,000.00	08/17/06
East West Bank	05/24/06	4.860	25,000,000.00	08/23/06
East West Bank	04/07/06	4.880	50,000,000.00	10/06/06
East West Bank	04/12/06	4.910	42,000,000.00	10/11/06
<u>SAN RAFAEL</u>				
Tamalpais Bank	05/04/06	4.860	15,000,000.00	08/03/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SANTA ROSA</u>				
Summit State Bank	03/17/06	4.660	6,000,000.00	06/16/06
Summit State Bank	12/21/05	4.350	6,000,000.00	06/16/06
Summit State Bank	01/27/06	4.570	4,000,000.00	07/28/06
Summit State Bank	05/10/06	4.880	4,000,000.00	08/09/06
<u>SONORA</u>				
Central California Bank	03/24/06	4.830	5,000,000.00	09/22/06
<u>STOCKTON</u>				
Pacific State Bank	03/30/06	4.830	3,000,000.00	09/28/06
Pacific State Bank	04/05/06	4.870	1,000,000.00	10/04/06
Pacific State Bank	05/11/06	5.060	5,000,000.00	11/09/06
Washington Mutual Bank, FA	12/14/05	4.330	45,000,000.00	06/14/06
Washington Mutual Bank, FA	01/19/06	4.500	75,000,000.00	07/20/06
Washington Mutual Bank, FA	02/17/06	4.760	60,000,000.00	08/18/06
<u>TORRANCE</u>				
Chinatrust Bank (USA)	03/10/06	4.640	35,000,000.00	06/09/06
Chinatrust Bank (USA)	04/14/06	4.760	40,000,000.00	07/14/06
Chinatrust Bank (USA)	04/20/06	4.780	55,000,000.00	07/20/06
Chinatrust Bank (USA)	05/11/06	4.940	20,000,000.00	08/10/06
<u>TRACY</u>				
Service 1st Bank	12/15/05	4.380	2,000,000.00	06/15/06
<u>VACAVILLE</u>				
Travis Credit Union	11/30/05	4.340	40,000,000.00	06/01/06
<u>WALNUT CREEK</u>				
Bank of the West	03/16/06	4.640	82,000,000.00	06/15/06
Bank of the West	04/14/06	4.770	134,000,000.00	07/14/06
Bank of the West	04/28/06	4.840	176,500,000.00	07/28/06
Bank of the West	02/17/06	4.750	242,000,000.00	08/18/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>WHITTIER</u>				
Banco Popular North America	04/13/06	4.760	24,000,000.00	07/13/06
Banco Popular North America	04/28/06	4.850	16,000,000.00	07/28/06
Banco Popular North America	05/17/06	4.900	25,000,000.00	08/16/06
TOTAL TIME DEPOSITS MAY 2006			7,758,495,000.00	

BANK DEMAND DEPOSITS

May 2006

(\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BALANCES PER BANKS</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 378,327	\$ 2,751,783
2	633,569	2,037,640
3	788,936	2,039,586
4	537,672	2,244,881
5	296,991	2,229,209
6	296,991	2,229,209
7	296,991	2,229,209
8	613,392	2,094,543
9	408,567	1,974,300
10	283,354	2,198,351
11	368,187	2,194,680
12	202,450	2,167,263
13	202,450	2,167,263
14	202,450	2,167,263
15	558,841	2,182,028
16	476,230	2,246,670
17	154,521	2,486,254
18	131,471	2,746,810
19	504,929	2,832,823
20	504,929	2,832,823
21	504,929	2,832,823
22	202,334	2,265,144
23	82,144	2,012,133
24	231,222	1,858,929
25	213,347	2,009,084
26	187,774	2,219,341
27	187,774	2,219,341
28	187,774	2,219,341
29	187,774	2,219,341
30	525,324	2,231,280
31	423,000	2,262,313
AVERAGE DOLLAR DAYS	\$ 347,247 ^{a/}	

^{a/} The prescribed bank balance for May was \$569,029. This consisted of \$281,421 in compensating balances for services, balances for uncollected funds of \$308,585 and a deduction of \$20,977 for May delayed deposit credit.

DESIGNATION BY POOLED MONEY INVESTMENT BOARD
OF TREASURY POOLED MONEY INVESTMENTS AND DEPOSITS

No. 1681

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on March 15, 2006, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with law, for deposit in demand bank accounts as Compensating Balance for Services \$ 324,967,000

The active noninterest-bearing bank accounts designation constitutes a calendar month average balance. For purposes of computing the compensating balances, the Treasurer shall exclude from the daily balances any amounts contained therein as a result of nondelivery of securities purchased for "cash" for the Pooled Money Investment Account and shall adjust for any deposits not credited by the bank as of the date of deposit. The balances in such accounts may fall below the above amount provided that the balances computed by dividing the sum of daily balances of that calendar month by the number of days in the calendar month reasonably approximates that amount. The balances may exceed this amount during heavy collection periods or in anticipation of large impending warrant presentations to the Treasury, but the balances are to be maintained in such a manner as to realize the maximum return consistent with safe and prudent treasury management.

2. In accordance with law, for investment in securities authorized by section 16430, Government Code, or in term interest-bearing deposits in banks and savings and loan associations as follows:

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	03/13/06	03/17/06	\$ 1,210,700,000	\$ 45,359,505,000	\$ 7,759,995,000	\$ 53,119,500,000
(2)	03/20/06	03/24/06	\$ 2,081,200,000	\$ 47,440,705,000	\$ 7,759,995,000	\$ 55,200,700,000
(3)	03/27/06	03/31/06	\$ (3,302,200,000)	\$ 44,138,505,000	\$ 7,759,995,000	\$ 51,898,500,000
(4)	04/03/06	04/07/06	\$ (1,122,000,000)	\$ 43,016,505,000	\$ 7,759,995,000	\$ 50,776,500,000
(5)	04/10/06	04/14/06	\$ 1,071,300,000	\$ 44,087,805,000	\$ 7,759,995,000	\$ 51,847,800,000
(6)	04/17/06	04/21/06	\$ 5,100,200,000	\$ 49,188,005,000	\$ 7,759,995,000	\$ 56,948,000,000

From any of the amounts specifically designated above, not more than 30 percent in the aggregate may be invested in prime commercial paper under section 16430(e), Government Code.

Additional amounts available in treasury trust account and in the Treasury from time to time, in excess of the amounts and for the same types of investments as specifically designated above.

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of \$ 324,967,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO and SCO
Chairperson

Member

Dated: March 15, 2006
* Government Code

Member

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 06/30/06
Attachment XVIII

Settle Date	Trade Date	Counter-party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
<u>NTRD - PSI NON-TRADING</u>										
07-06-06	06-16-06	JPM	0000069255	FHLMC (CALLABLE)	5.780	07-06-09	100.00000	\$25,000,000.00	\$25,000,000.00	\$0.00
07-17-06	06-21-06	GS	0000069305	FHLB (CALLABLE)	6.000	07-17-09	100.00000	\$25,000,000.00	\$25,000,000.00	\$0.00
07-13-06	06-22-06	LOOP	0000069320	FHLB (CALLABLE)	6.100	07-13-11	100.00000	\$25,000,000.00	\$25,000,000.00	\$0.00
07-18-06	06-22-06	HSBC	0000069321	FFCB	5.375	07-18-11	99.53780	\$25,000,000.00	\$24,884,450.00	\$78,385.42
07-20-06	06-23-06	CS	0000069329	FHLB (CALLABLE)	6.250	07-20-11	100.00000	\$25,000,000.00	\$25,000,000.00	\$0.00
07-03-06	06-26-06	MIZO	0000069342	FFCB (CALLABLE)	6.050	02-03-10	99.95700	\$17,670,000.00	\$17,662,401.90	\$0.00
07-03-06	06-27-06	HSBC	0000069360	FFCB	5.500	07-03-08	99.90657	\$25,000,000.00	\$24,976,642.59	\$0.00
07-03-06	06-28-06	MFR	0000069374	FFCB	5.500	07-03-07	100.00000	\$13,355,000.00	\$13,355,000.00	\$0.00
07-10-06	06-29-06	BEAR	0000069388	FFCB (CALLABLE)	5.850	07-10-09	100.00000	\$22,270,000.00	\$22,270,000.00	\$0.00
07-11-06	06-30-06	LOOP	0000069403	FFCB (CALLABLE)	6.120	07-11-11	100.00000	\$25,000,000.00	\$25,000,000.00	\$0.00
07-11-06	06-30-06	MFR	0000069404	FFCB (CALLABLE)	6.120	07-11-11	100.00000	\$8,975,000.00	\$8,975,000.00	\$0.00
Total PSI-NTRD								\$ 237,270,000.00	\$ 237,123,494.49	\$78,385.42
<u>BLPSI - BLP SCHOOLS SELF INS AUTHORITY</u>										
07-03-06	06-30-06	RBCDR	0000069405	US TREASURY STRIPS	0.000	08-15-09	85.36100	\$500,000.00	\$426,805.00	\$0.00
07-03-06	06-30-06	RBCDR	0000069406	US TREASURY STRIPS	0.000	05-15-08	90.90270	\$500,000.00	\$454,513.50	\$0.00
Total BLPSI								\$ 1,000,000.00	\$ 881,318.50	\$ -
Total SPI								\$ 1,000,000.00	\$ 881,318.50	\$ -